



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			10.95685	80.15435	10.93108	80.29692			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.18350	77.25393	11.15658	77.39854			0.00	0	
ES33	On	03/02/2022	Bond Future			11.42215	78.14022	11.39402	78.28680			0.00	0	
ES33	On	05/05/2022	Bond Future			11.66289	75.28688	11.63351	75.43545			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.49379	79.00778	11.46259	79.20491			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.70817	75.61181	11.67556	75.81161			0.00	0	
ES42	On	03/02/2022	Bond Future			11.92649	76.47975	11.89244	76.68214			0.00	0	
ES42	On	05/05/2022	Bond Future			12.15440	73.12553	12.11880	73.33054			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.67415	153.67415	153.43596	153.43596			0.00	0	5,21
I2025	On	04/11/2021	Bond Future			155.38774	155.38774	155.14782	155.14782			0.00	0	
I2025	On	03/02/2022	Bond Future			155.63351	155.63351	155.39138	155.39138			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			157.50814	157.50814	157.26352	157.26352			0.00	0	
Total I2025 Future												0.00	0	5,2'
Total For I2025												0.00	0	5,2'
I2029	On	05/08/2021	Bond Future			114.88935	114.88935	114.35648	114.35648			8,961,369.30	78	3,03
I2029	On	04/11/2021	Bond Future			114.99992	114.99992	114.46187	114.46187			0.00	0	
I2029	On	03/02/2022	Bond Future			116.34619	116.34619	115.80225	115.80225			0.00	0	
I2029	On	05/05/2022	Bond Future			116.55395	116.55395	116.00406	116.00406			0.00	0	
Total I2029 Future												8,961,369.30	78	3,03
Total For I2029												8,961,369.30	78	3,03
I2033	On	05/08/2021	Bond Future			108.68728	108.68728	108.14643	108.14643			0.00	0	9,05
I2033	On	04/11/2021	Bond Future			108.64949	108.64949	108.10332	108.10332			0.00	0	
I2033	On	03/02/2022	Bond Future			109.92136	109.92136	109.36911	109.36911			0.00	0	
I2033	On	05/05/2022	Bond Future			109.97301	109.97301	109.41457	109.41457			0.00	0	
Total I2033 Future												0.00	0	9,05
Total For I2033												0.00	0	9,05
I2038	On	05/08/2021	Bond Future			122.03610	122.03610	121.01076	121.01076			0.00	0	7,7'
I2038	On	04/11/2021	Bond Future			123.39687	123.39687	122.36086	122.36086			0.00	0	
I2038	On	03/02/2022	Bond Future			123.07163	123.07163	122.02395	122.02395			0.00	0	
I2038	On	05/05/2022	Bond Future			124.55431	124.55431	123.49430	123.49430			0.00	0	
Total I2038 Future												0.00	0	7,7'
Total For I2038												0.00	0	7,7'
I2046	On	05/08/2021	Bond Future			113.17584	113.17584	111.58792	111.58792			0.00	0	18,05
I2046	On	04/11/2021	Bond Future			112.59878	112.59878	110.99386	110.99386			0.00	0	
I2046	On	03/02/2022	Bond Future			113.91694	113.91694	112.29368	112.29368			0.00	0	
I2046	On	05/05/2022	Bond Future			113.41391	113.41391	111.77172	111.77172			0.00	0	
Total I2046 Future												0.00	0	18,05
Total For I2046												0.00	0	18,05
I2050	On	05/08/2021	Bond Future			115.38957	115.38957	113.80428	113.80428			0.00	0	11,05
I2050	On	04/11/2021	Bond Future			116.67616	116.67616	115.07376	115.07376			0.00	0	
I2050	On	03/02/2022	Bond Future			116.07603	116.07603	114.45548	114.45548			0.00	0	
I2050	On	05/05/2022	Bond Future			117.47446	117.47446	115.83464	115.83464			0.00	0	
Total I2050 Future												0.00	0	11,05
Total For I2050												0.00	0	11,05
R186	On	05/08/2021	Bond Future			7.18625	115.97417	7.17962	116.00583		7.34	122,700,671.86	1,058	91,05
R186	On	04/11/2021	Bond Future			7.35432	117.23895	7.34711	117.27169		6.63	0.00	0	
R186	On	03/02/2022	Bond Future			7.53170	113.30139	7.52390	113.33497		6.31	0.00	0	
R186	On	05/05/2022	Bond Future			7.72108	114.64057	7.71265	114.67490		5.89	0.00	0	

Contract 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												122,700,671.86	1,058	91,02
R186	On	05/08/2021	Bond Future	8.62	Call			6,666.35000	6.66635	6,633,530	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			38.11000	0.03811	36,950	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,709.36000	6.70936	6,676,570	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			36.82000	0.03682	35,690	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,623.34000	6.62334	6,590,490	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			39.44000	0.03944	38,250	7.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			776.22000	0.77622	778,850	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			286.37000	0.28637	286,570	7.14	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			4,121.71000	4.12171	4,091,540	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			766.19000	0.76619	768,760	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			4,155.52000	4.15552	4,125,290	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			756.27000	0.75627	758,780	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			4,088.00000	4.08800	4,057,890	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			3,072.46000	3.07246	3,044,710	6.72	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,172.15000	1.17215	1,177,140	6.72	0.00	0	15,11
R186	On	04/11/2021	Bond Future	8.77	Call			6,523.74000	6.52374	6,491,200	7.14	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,770.17000	1.77017	1,750,920	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,826.78000	2.82678	2,841,110	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,789.45000	1.78945	1,770,090	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,802.50000	2.80250	2,816,720	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,808.86000	1.80886	1,789,380	6.17	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,778.36000	2.77836	2,792,460	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,587.24000	1.58724	1,595,380	6.12	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,972.56000	3.97256	3,946,500	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,612.04000	1.61204	1,620,310	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,999.96000	3.99996	3,973,830	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,599.80000	1.59980	1,608,000	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			4,027.02000	4.02702	4,000,830	6.12	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												122,700,671.86	1,058	121,37
R197	On	05/08/2021	Bond Future			321.52031	321.52031	321.43020	321.43020			0.00	0	1,12
R197	On	04/11/2021	Bond Future			325.10498	325.10498	325.01589	325.01589			0.00	0	
R197	On	03/02/2022	Bond Future			320.74442	320.74442	320.65552	320.65552			0.00	0	
R197	On	05/05/2022	Bond Future			324.60854	324.60854	324.51958	324.51958			0.00	0	
Total R197 Future												0.00	0	1,12
Total For R197												0.00	0	1,12
R202	On	05/08/2021	Bond Future			238.85624	238.85624	237.56543	237.56543			0.00	0	9,43
R202	On	04/11/2021	Bond Future			241.51923	241.51923	240.21550	240.21550			0.00	0	

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			240.00886	240.00886	238.69066	238.69066			0.00	0	
R202	On	05/05/2022	Bond Future			242.89979	242.89979	241.56652	241.56652			0.00	0	
Total R202 Future												0.00	0	9,43
Total For R202												0.00	0	9,43
R2023	On	05/08/2021	Bond Future			5.13751	107.30447	5.10734	107.35019		1.13	0.00	0	15,41
R2023	On	04/11/2021	Bond Future			5.27902	104.56738	5.24228	104.61427		1.25	0.00	0	
R2023	On	03/02/2022	Bond Future			5.45284	105.76668	5.40640	105.81455		1.08	0.00	0	
R2023	On	05/05/2022	Bond Future			5.66332	103.10625	5.60166	103.15502		0.94	0.00	0	
Total R2023 Future												0.00	0	15,41
R2023	On	05/08/2021	Bond Future	5.30	Call			392.98000	0.39298	359,670	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			101.49000	0.10149	113,900	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			404.67000	0.40467	370,970	1.30	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			98.08000	0.09808	110,100	1.30	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			381.40000	0.38140	348,480	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			105.02000	0.10502	117,820	1.29	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			136.19000	0.13619	122,420	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			574.49000	0.57449	607,610	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			140.31000	0.14031	126,260	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			565.77000	0.56577	598,610	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			144.75000	0.14475	130,400	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			557.37000	0.55737	589,910	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			550.92000	0.55092	581,600	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			205.02000	0.20502	188,280	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			563.19000	0.56319	594,320	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			209.22000	0.20922	192,260	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			557.03000	0.55703	587,940	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			213.48000	0.21348	196,290	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			742.90000	0.74290	708,090	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			184.88000	0.18488	198,840	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			731.16000	0.73116	696,600	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			188.83000	0.18883	203,040	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			737.02000	0.73702	702,340	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			186.84000	0.18684	200,930	1.04	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,41
R2030	On	05/08/2021	Bond Future			8.75252	95.79827	8.74641	95.83326		12.65	191,596.54	2	101,61
R2030	On	04/11/2021	Bond Future			8.92862	96.84355	8.92212	96.87960		11.37	0.00	0	
R2030	On	03/02/2022	Bond Future			9.11458	93.95018	9.10771	93.98700		10.93	0.00	0	
R2030	On	05/05/2022	Bond Future			9.30983	95.06105	9.30257	95.09865		10.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 Future												191,596.54	2	101,67
R2030	On	05/08/2021	Bond Future	10.42	Call			9,062.86000	9.06286	9,025,770	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			62.69000	0.06269	60,590	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			990.26000	0.99026	985,710	12.96	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			2,686.14000	2.68614	2,691,360	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			1,260.98000	1.26098	1,231,210	12.52	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			4,729.06000	4.72906	4,688,520	13.36	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			129.08000	0.12908	125,800	13.67	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			5,868.63000	5.86863	5,828,500	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			334.41000	0.33441	329,270	13.67	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,667.94000	1.66794	1,666,810	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			64.47000	0.06447	62,320	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			3,267.02000	3.26702	3,227,480	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			87.12000	0.08712	84,520	13.67	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,800.58000	1.80058	1,800,230	12.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,992.77000	1.99277	1,957,430	12.67	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			6,442.70000	6.44270	6,467,590	12.10	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			534.01000	0.53401	528,460	13.36	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			7,753.69000	7.75369	7,715,420	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,536.18000	2.53618	2,498,470	12.78	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			584.95000	0.58495	579,410	13.30	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			4,509.09000	4.50909	4,468,560	13.30	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,958.27000	16.95827	16,923,260	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			2,145.30000	2.14530	2,109,180	12.70	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			8,479.40000	8.47940	8,441,810	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			9,111.54000	9.11154	9,074,480	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			60.96000	0.06096	58,890	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			9,014.19000	9.01419	8,977,050	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.16000	0.00016	0,140	13.67	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			199.42000	0.19942	189,320	12.10	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,378.87000	1.37887	1,376,150	12.78	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,989.01000	4.98901	5,005,960	10.99	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,281.46000	1.28146	1,262,360	10.99	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,215.84000	3.21584	3,225,790	11.25	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,367.13000	2.36713	2,341,030	11.25	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,835.64000	12.83564	12,798,900	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			9,138.21000	9.13821	9,101,280	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			388.46000	0.38846	387,580	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			9,181.37000	9.18137	9,144,430	12.25	0.00	0	

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	10.61	Put			382.66000	0.38266	381,770	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			9,095.10000	9.09510	9,058,170	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			3,624.15000	3.62415	3,593,240	11.49	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.26	Put			133.22000	0.13322	132,430	12.25	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			1,001.57000	1.00157	1,002,040	12.14	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			6,233.07000	6.23307	6,197,490	12.14	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			2,098.53000	2.09853	2,103,670	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			394.34000	0.39434	393,460	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			96.81000	0.09681	96,120	12.25	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			12,037.84000	12.03784	12,001,000	12.25	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			668.60000	0.66860	669,580	11.78	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			5,403.42000	5.40342	5,371,990	11.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,885.54000	1.88554	1,890,930	11.30	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,986.08000	3.98608	3,957,920	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,698.39000	2.69839	2,707,050	10.99	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,578.45000	5.57845	5,597,230	10.44	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,627.59000	1.62759	1,609,550	10.44	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			4,263.60000	4.26360	4,234,680	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,503.34000	2.50334	2,511,240	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			4,294.77000	4.29477	4,265,770	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,482.19000	2.48219	2,490,010	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			4,232.24000	4.23224	4,203,410	11.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,191.11000	2.19111	2,197,760	11.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			4,783.89000	4.78389	4,753,720	11.15	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,009.22000	4.00922	4,022,770	10.71	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			2,614.37000	2.61437	2,591,100	10.71	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			9,443.93000	9.44393	9,408,090	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,524.33000	2.52433	2,532,320	11.03	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			5,539.92000	5.53992	5,509,990	10.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			6,363.32000	6.36332	6,331,930	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,476.79000	3.47679	3,489,040	10.01	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,164.03000	6.16403	6,184,860	9.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,721.26000	1.72126	1,704,490	9.51	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,526.76000	7.52676	7,550,680	9.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			1,248.77000	1.24877	1,235,090	9.51	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			1,907.73000	1.90773	1,913,940	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,261.92000	2.26192	2,269,590	10.37	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			6,398.23000	6.39823	6,366,790	10.59	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,894.01000	1.89401	1,900,170	10.59	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			6,433.52000	6.43352	6,402,020	10.60	0.00	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
R2030	On	05/05/2022	Bond Future	10.21	Put			1,880.70000	1.88070	1,886,800	10.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			4,737.62000	4.73762	4,754,170	9.74	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			2,568.94000	2.56894	2,547,890	9.74	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			9,405.60000	9.40560	9,370,620	10.88	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			935.50000	0.93550	938,120	10.88	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			3,722.07000	3.72207	3,696,720	10.01	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												191,596.54	2	130,92
R2032	On	05/08/2021	Bond Future			9.43709	95.11716	9.42580	95.18799		14.39	570,702.96	6	120,36
R2032	On	04/11/2021	Bond Future			9.62067	92.00984	9.60882	92.08204		13.86	0.00	0	2
R2032	On	03/02/2022	Bond Future			9.81050	93.06550	9.79809	93.13889		12.71	0.00	0	
R2032	On	05/05/2022	Bond Future			10.00552	90.01915	9.99252	90.09374		12.31	0.00	0	
Total R2032 Future												570,702.96	6	120,36
R2032	On	05/08/2021	Bond Future	11.36	Call			11,181.01000	11.18101	11,109,060	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			43.84000	0.04384	42,720	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			11,232.49000	11.23249	11,160,560	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			42.63000	0.04263	41,530	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			11,129.50000	11.12950	11,057,540	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			45.07000	0.04507	43,940	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,967.29000	11.96729	11,896,150	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			282.00000	0.28200	283,060	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			11,874.54000	11.87454	11,803,460	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,932.22000	3.93222	3,879,430	13.92	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			17,041.34000	17.04134	16,969,080	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			290.59000	0.29059	291,710	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			44.90000	0.04490	44,840	14.98	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			11,920.91000	11.92091	11,849,790	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			286.27000	0.28627	287,350	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,120.15000	4.12015	4,150,750	13.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,399.11000	2.39911	2,357,510	13.54	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,597.17000	2.59717	2,616,580	13.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,527.15000	1.52715	1,538,050	13.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			5,628.14000	5.62814	5,572,930	12.98	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,440.12000	2.44012	2,458,300	12.98	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,437.70000	4.43770	4,469,300	12.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,912.17000	1.91217	1,926,220	13.31	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			4,878.52000	4.87852	4,826,560	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,885.47000	2.88547	2,906,900	12.81	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,046.61000	6.04661	6,087,310	12.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		3,246.89000	3.24689	3,204,310	12.45	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		8,011.62000	8.01162	7,949,130	13.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,253.82000	2.25382	2,270,580	13.07	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		3,807.12000	3.80712	3,760,910	12.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,736.69000	3.73669	3,763,870	12.58	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,054.81000	7.05481	7,100,210	11.98	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		3,134.91000	3.13491	3,093,120	12.42	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		6,824.77000	6.82477	6,765,430	13.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,290.08000	2.29008	2,307,120	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,965.25000	5.96525	5,908,760	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,271.75000	2.27175	2,288,650	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,889.78000	5.88978	5,833,570	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		2,038.21000	2.03821	2,005,520	12.09	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		6,003.24000	6.00324	5,946,610	13.07	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		6,310.82000	6.31082	6,253,110	13.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,115.78000	2.11578	2,131,460	13.16	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,308.87000	4.30887	4,339,680	12.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,308.27000	2.30827	2,325,450	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,589.81000	1.58981	1,561,820	11.98	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		5,927.61000	5.92761	5,871,260	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		8,734.27000	8.73427	8,670,080	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,293.79000	1.29379	1,302,990	13.72	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,102.19000	2.10219	2,117,350	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,837.38000	7.83738	7,777,840	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,085.23000	2.08523	2,100,280	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,766.33000	7.76633	7,707,010	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,119.27000	2.11927	2,134,540	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,801.82000	7.80182	7,742,390	13.25	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											570,702.96	6	125,20
R2035	On	05/08/2021	Bond Future			10.04865	95.35723	10.02719	95.50467	15.87	0.00	0	82,66
R2035	On	04/11/2021	Bond Future			10.23502	91.92260	10.21262	92.07231	15.77	0.00	0	
R2035	On	03/02/2022	Bond Future			10.43055	92.97708	10.40718	93.12885	14.33	0.00	0	
R2035	On	05/05/2022	Bond Future			10.62351	89.59822	10.59915	89.75210	14.03	0.00	0	
Total R2035 Future											0.00	0	82,66
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		42,702.60000	42.70260	42,850,040	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		241.71000	0.24171	244,780	17.52	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		5,672.05000	5.67205	5,538,840	17.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			761.14000	0.76114	775,370	17.07	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,396.76000	2.39676	2,448,630	15.89	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			42,586.02000	42.58602	42,733,460	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			2,347.29000	2.34729	2,251,720	15.89	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			42,819.31000	42.81931	42,966,750	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			8,845.28000	8.84528	8,700,910	17.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			3,977.59000	3.97759	4,041,620	15.65	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			3,354.77000	3.35477	3,269,090	15.65	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,526.55000	2.52655	2,569,870	16.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			5,194.64000	5.19464	5,088,250	16.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			20,162.93000	20.16293	20,013,820	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			10,282.97000	10.28297	10,147,390	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			783.84000	0.78384	797,970	17.11	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			7,200.35000	7.20035	7,079,330	16.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,653.91000	1.65391	1,682,600	16.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,610.00000	3.61000	3,669,130	15.75	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			3,322.13000	3.32213	3,236,910	15.64	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			13,995.39000	13.99539	13,850,840	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			278.98000	0.27898	284,140	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			14,044.02000	14.04402	13,899,400	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			275.00000	0.27500	280,090	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,946.76000	13.94676	13,802,280	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			35.09000	0.03509	35,690	17.11	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,482.69000	1.48269	1,508,310	17.03	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			5,113.34000	5.11334	5,007,700	16.13	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,573.58000	2.57358	2,617,650	16.13	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,012.56000	4.01256	4,077,050	15.64	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			283.02000	0.28302	288,250	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			3,726.19000	3.72619	3,635,610	15.75	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			7,757.48000	7.75748	7,633,390	17.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,222.99000	2.22299	2,259,200	15.17	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,757.68000	4.75768	4,827,120	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			3,793.34000	3.79334	3,711,010	14.13	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			9,569.67000	9.56967	9,443,800	15.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,672.48000	2.67248	2,715,490	14.84	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,331.75000	5.33175	5,407,460	13.99	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			3,302.12000	3.30212	3,226,060	13.99	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			8,127.75000	8.12775	8,009,500	15.33	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.88	Put			1,327.05000	1.32705	1,349,950	15.49	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			7,648.61000	7.64861	7,533,050	15.17	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,561.75000	3.56175	3,616,900	14.45	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			6,996.77000	6.99677	7,088,780	13.61	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			2,224.37000	2.22437	2,164,610	13.61	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			7,433.53000	7.43353	7,319,250	15.10	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,531.71000	1.53171	1,557,610	15.49	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			6,593.78000	6.59378	6,485,020	14.84	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			7,476.16000	7.47616	7,361,620	15.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,288.64000	2.28864	2,325,870	15.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			7,390.96000	7.39096	7,276,940	15.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,322.85000	2.32285	2,360,600	15.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,052.39000	2.05239	2,085,910	15.33	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			5,120.77000	5.12077	5,024,150	14.45	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			6,676.36000	6.67636	6,567,020	14.87	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,633.28000	2.63328	2,675,710	14.87	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,456.58000	4.45658	4,522,580	14.20	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			4,083.69000	4.08369	3,997,920	14.20	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			10,209.41000	10.20941	10,080,540	15.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,305.68000	2.30568	2,343,170	15.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,389.27000	2.38927	2,426,270	14.93	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			8,677.12000	8.67712	8,560,020	14.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,374.24000	2.37424	2,411,020	14.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			8,593.48000	8.59348	8,476,820	14.91	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,404.40000	2.40440	2,441,620	14.91	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			8,635.28000	8.63528	8,518,400	14.93	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												0.00	0	95,86
R2037	On	05/08/2021	Bond Future			10.29421	86.50745	10.27283	86.65445		17.91	89,102,673.50	1,030	126,48
R2037	On	04/11/2021	Bond Future			10.47259	87.45149	10.45033	87.60062		16.97	0.00	0	
R2037	On	03/02/2022	Bond Future			10.65958	84.20021	10.63638	84.35144		16.19	0.00	0	
R2037	On	05/05/2022	Bond Future			10.85178	85.19609	10.82762	85.34939		15.10	0.00	0	1,20
Total R2037 Future												89,102,673.50	1,030	127,78
R2037	On	05/08/2021	Bond Future	12.27	Call			12,321.00000	12.32100	12,174,090	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			57.06000	0.05706	57,150	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			12,374.14000	12.37414	12,227,220	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			55.62000	0.05562	55,700	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			12,267.83000	12.26783	12,120,930	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			58.54000	0.05854	58,640	19.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.81	Put		291.01000	0.29101	296,110	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		8,052.18000	8.05218	7,927,490	18.39	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		14,203.81000	14.20381	14,059,710	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		287.02000	0.28702	292,050	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		14,251.05000	14.25105	14,106,890	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		283.07000	0.28307	288,040	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		14,156.56000	14.15656	14,012,530	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,746.60000	11.74660	11,607,430	18.41	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		571.76000	0.57176	581,720	18.41	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,481.50000	1.48150	1,505,940	18.39	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		7,464.84000	7.46484	7,351,020	17.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,393.42000	2.39342	2,430,830	17.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		7,506.80000	7.50680	7,392,730	17.03	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,375.92000	2.37592	2,413,080	17.03	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		7,549.06000	7.54906	7,434,730	17.05	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,358.79000	2.35879	2,395,690	17.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,549.39000	2.54939	2,587,360	15.97	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,556.97000	8.55697	8,441,430	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,533.78000	2.53378	2,571,540	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,597.94000	8.59794	8,482,180	15.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,517.99000	2.51799	2,555,530	15.99	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		8,515.76000	8.51576	8,400,430	15.97	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											89,102,673.50	1,030	128,95
R2040	On	05/08/2021	Bond Future			10.44691	88.52410	10.41521	88.75791	18.38	0.00	0	86,00
R2040	On	04/11/2021	Bond Future			10.62151	89.49012	10.58853	89.72712	17.60	0.00	0	
R2040	On	03/02/2022	Bond Future			10.80439	86.01197	10.77005	86.25209	16.76	0.00	0	
R2040	On	05/05/2022	Bond Future			10.99184	87.02940	10.95611	87.27258	15.70	0.00	0	
Total R2040 Future											0.00	0	86,00
R2040	On	05/08/2021	Bond Future	12.48	Call		13,449.50000	13.44950	13,217,160	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		48.83000	0.04883	50,300	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		13,505.00000	13.50500	13,272,620	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		420.28000	0.42028	435,500	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		8,219.26000	8.21926	8,000,670	20.41	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		24,882.51000	24.88251	24,648,690	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		47.57000	0.04757	49,000	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		13,393.95000	13.39395	13,161,660	20.41	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.03000	0.00003	0,020	20.41	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		50.11000	0.05011	51,630	20.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	11.05	Put			956.66000	0.95666	993,810	19.35	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			5,459.62000	5.45962	5,262,960	19.35	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			14,809.45000	14.80945	14,583,470	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			328.50000	0.32850	339,520	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			14,710.70000	14.71070	14,485,000	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			337.50000	0.33750	348,800	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			14,760.09000	14.76009	14,534,240	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			332.98000	0.33298	344,130	19.15	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,579.81000	2.57981	2,643,860	17.86	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			8,018.81000	8.01881	7,842,330	17.88	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,561.63000	2.56163	2,625,270	17.88	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			7,928.80000	7.92880	7,753,140	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,598.12000	2.59812	2,662,580	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			7,973.78000	7.97378	7,797,710	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,138.18000	1.13818	1,169,470	16.84	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			8,941.26000	8.94126	8,763,260	16.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,807.52000	2.80752	2,872,700	16.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			8,984.81000	8.98481	8,806,450	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,790.54000	2.79054	2,855,360	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			8,898.02000	8.89802	8,720,380	16.70	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,362.45000	10.36245	10,531,340	14.91	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			2,024.31000	2.02431	1,950,020	14.91	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,614.55000	6.61455	6,742,580	15.37	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			3,915.33000	3.91533	3,800,180	15.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			13,665.73000	13.66573	13,453,840	16.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,824.89000	2.82489	2,890,430	16.70	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												0.00	0	92,36
R2044	On	05/08/2021	Bond Future			10.49160	85.32345	10.46482	85.52489		19.35	0.00	0	59,96
R2044	On	04/11/2021	Bond Future			10.65766	86.25462	10.62981	86.45876		18.53	0.00	0	
R2044	On	03/02/2022	Bond Future			10.83131	82.86451	10.80231	83.07139		17.66	0.00	0	
R2044	On	05/05/2022	Bond Future			11.00891	83.84468	10.97873	84.05429		16.54	0.00	0	
Total R2044 Future												0.00	0	59,96
R2044	On	05/08/2021	Bond Future	12.60	Call			13,907.02000	13.90702	13,706,240	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			42.59000	0.04259	43,250	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			13,961.62000	13.96162	13,760,810	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			41.50000	0.04150	42,130	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			13,852.37000	13.85237	13,651,610	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			43.71000	0.04371	44,390	21.50	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.91	Call		14,675.66000	14.67566	14,480,860	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		359.44000	0.35944	368,780	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		14,578.21000	14.57821	14,383,640	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		369.02000	0.36902	378,590	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		14,626.95000	14.62695	14,432,260	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		364.21000	0.36421	373,660	20.18	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,648.01000	2.64801	2,701,880	18.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		8,084.31000	8.08431	7,930,940	18.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,629.45000	2.62945	2,682,960	18.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		7,993.86000	7.99386	7,841,200	18.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,666.71000	2.66671	2,720,930	18.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		8,039.06000	8.03906	7,886,050	18.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		9,012.98000	9.01298	8,858,470	17.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,875.54000	2.87554	2,930,640	17.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		9,056.72000	9.05672	8,901,900	17.64	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,858.29000	2.85829	2,913,080	17.64	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,969.55000	8.96955	8,815,350	17.61	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,893.19000	2.89319	2,948,600	17.61	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	59,98
R2048	On	05/08/2021	Bond Future			10.40413	89.06554	10.37191	89.31780	18.74	712,524.32	8	170,98
R2048	On	04/11/2021	Bond Future			10.56572	85.62541	10.53221	85.88091	18.92	0.00	0	
R2048	On	03/02/2022	Bond Future			10.73423	86.60759	10.69932	86.86651	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future			10.89920	83.21663	10.86291	83.47880	16.91	0.00	0	
Total R2048 Future											712,524.32	8	170,98
R2048	On	05/08/2021	Bond Future	12.51	Call		14,328.52000	14.32852	14,077,590	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		39.52000	0.03952	40,850	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		14,384.14000	14.38414	14,133,170	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		686.15000	0.68615	714,690	20.12	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		6,780.00000	6.78000	6,556,280	20.12	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,133.01000	2.13301	2,218,980	18.74	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		1,122.26000	1.12226	1,169,700	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		5,098.99000	5.09899	4,894,170	19.42	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,824.15000	1.82415	1,899,080	18.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		40.57000	0.04057	41,930	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,323.20000	4.32320	4,473,860	17.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		1,315.30000	1.31530	1,213,700	17.91	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		38.50000	0.03850	39,790	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		14,272.84000	14.27284	14,021,940	20.87	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 Interr
R2048	On	05/08/2021	Bond Future	10.60	Call		3,582.45000	3.58245	3,405,120	18.89	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		3,128.25000	3.12825	2,961,960	18.74	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		2,876.74000	2.87674	2,987,080	18.45	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		2,309.06000	2.30906	2,167,140	18.45	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		15,152.44000	15.15244	14,908,990	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		337.92000	0.33792	349,970	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		8,959.36000	8.95936	9,145,050	17.61	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		1,275.32000	1.27532	1,205,510	17.61	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		15,202.05000	15.20205	14,958,440	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		333.42000	0.33342	345,310	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		15,251.63000	15.25163	15,007,880	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		328.97000	0.32897	340,720	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,069.12000	5.06912	5,196,330	18.68	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		3,260.98000	3.26098	3,132,690	18.68	0.00	0	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		2,624.85000	2.62485	2,694,190	18.12	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		8,067.63000	8.06763	7,878,970	18.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,663.62000	2.66362	2,733,880	18.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		8,114.32000	8.11432	7,925,200	18.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,644.28000	2.64428	2,714,080	18.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		8,160.81000	8.16081	7,971,230	18.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		9,206.39000	9.20639	9,013,590	17.87	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,816.85000	2.81685	2,886,220	17.87	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		9,116.20000	9.11620	8,924,180	17.83	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,852.40000	2.85240	2,922,550	17.83	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		9,161.28000	9.16128	8,968,860	17.85	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,834.57000	2.83457	2,904,320	17.85	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											712,524.32	8	175,95
R209	On	05/08/2021	Bond Future			9.97016	73.92538	9.94315	74.08844	19.10	1,626,358.36	22	28,65
R209	On	04/11/2021	Bond Future			10.13331	71.59170	10.10527	71.75701	18.21	0.00	0	4,30
R209	On	03/02/2022	Bond Future			10.30046	72.41309	10.27137	72.58054	16.76	0.00	0	
R209	On	05/05/2022	Bond Future			10.47040	70.12779	10.44020	70.29750	16.21	0.00	0	
Total R209 Future											1,626,358.36	22	33,05
R209	On	05/08/2021	Bond Future	11.80	Call		10,166.10000	10.16610	10,004,470	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		79.73000	0.07973	81,160	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		10,212.85000	10.21285	10,051,170	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		77.85000	0.07785	79,230	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		10,119.34000	10.11934	9,957,750	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		81.66000	0.08166	83,130	20.75	0.00	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
R209	On	04/11/2021	Bond Future	12.19	Call		11,292.13000	11.29213	11,135,970	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		354.93000	0.35493	364,080	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		11,208.83000	11.20883	11,052,900	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,281.94000	2.28194	2,332,740	18.45	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put		5,437.25000	5.43725	5,536,240	17.48	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		364.64000	0.36464	374,020	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,732.85000	1.73285	1,666,530	17.48	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		11,250.47000	11.25047	11,094,430	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		359.75000	0.35975	369,020	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		10,501.98000	10.50198	10,348,260	19.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		456.91000	0.45691	468,500	19.66	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		4,559.95000	4.55995	4,445,440	18.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		6,492.73000	6.49273	6,370,120	17.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,250.92000	2.25092	2,295,760	17.74	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		6,418.80000	6.41880	6,296,770	17.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,282.70000	2.28270	2,328,120	17.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		6,455.84000	6.45584	6,333,520	17.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		2,266.86000	2.26686	2,311,990	17.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,276.45000	2.27645	2,319,660	17.36	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		7,634.99000	7.63499	7,508,250	17.37	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,262.72000	2.26272	2,305,690	17.37	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		7,561.95000	7.56195	7,435,690	17.34	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,290.27000	2.29027	2,333,720	17.34	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		7,598.45000	7.59845	7,471,950	17.36	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											1,626,358.36	22	60,50
R210	On	05/08/2021	Bond Future			210.39898	210.39898	210.32184	210.32184		0.00	0	1,40
R210	On	04/11/2021	Bond Future			209.95712	209.95712	209.88045	209.88045		0.00	0	
R210	On	03/02/2022	Bond Future			212.41503	212.41503	212.33828	212.33828		0.00	0	
R210	On	05/05/2022	Bond Future			212.13059	212.13059	212.05427	212.05427		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	05/08/2021	Bond Future			172.63324	172.63324	172.59053	172.59053		43,158,310.00	250	1,90
R212	On	04/11/2021	Bond Future			174.55828	174.55828	174.51616	174.51616		0.00	0	
Total R212 Future											43,158,310.00	250	1,90
Total For R212											43,158,310.00	250	1,90
R213	On	05/08/2021	Bond Future			9.09192	89.94247	9.08045	90.00842	14.00	0.00	0	9,00
R213	On	04/11/2021	Bond Future			9.26812	87.39415	9.25607	87.46143	13.13	0.00	0	
R213	On	03/02/2022	Bond Future			9.45348	88.39652	9.44084	88.46496	12.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/05/2022	Bond Future			9.63758	85.90933	9.62436	85.97880		11.65	0.00	0	
Total R213 Future												0.00	0	9,04
R213	On	05/08/2021	Bond Future	10.85	Call			9,511.63000	9.51163	9,444,440	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			60.19000	0.06019	58,950	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			9,559.53000	9.55953	9,492,350	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			58.59000	0.05859	57,360	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			323.08000	0.32308	321,530	14.98	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			1,311.19000	1.31119	1,318,990	14.07	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			9,463.74000	9.46374	9,396,530	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			2,787.85000	2.78785	2,729,700	14.07	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			61.84000	0.06184	60,580	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			9,176.35000	9.17635	9,109,030	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			72.57000	0.07257	71,200	15.14	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			6,151.42000	6.15142	6,083,920	14.98	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			340.94000	0.34094	342,670	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,855.03000	9.85503	9,789,550	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			351.20000	0.35120	353,000	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			9,897.85000	9.89785	9,832,330	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			346.04000	0.34604	347,800	14.15	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,940.70000	9.94070	9,875,150	14.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			1,365.67000	1.36567	1,375,860	13.07	0.00	0	4
R213	On	03/02/2022	Bond Future	10.00	Call			5,179.14000	5.17914	5,127,730	12.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,217.59000	2.21759	2,234,620	12.50	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			4,065.16000	4.06516	4,094,880	11.95	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,824.64000	1.82464	1,838,500	12.77	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			4,386.96000	4.38696	4,339,040	12.29	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,680.09000	2.68009	2,700,610	12.29	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,470.33000	5.47033	5,508,070	11.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			2,683.88000	2.68388	2,646,460	11.91	0.00	0	2
R213	On	03/02/2022	Bond Future	10.60	Call			7,359.27000	7.35927	7,301,020	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,973.18000	1.97318	1,988,240	12.66	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			3,840.24000	3.84024	3,795,200	12.17	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,090.56000	3.09056	3,113,960	12.17	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,125.97000	6.12597	6,167,010	11.57	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			2,857.85000	2.85785	2,819,130	11.95	0.00	0	4
R213	On	03/02/2022	Bond Future	10.25	Call			6,067.44000	6.06744	6,012,860	12.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,271.40000	2.27140	2,288,840	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			5,111.35000	5.11135	5,060,210	12.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,253.43000	2.25343	2,270,730	12.48	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.96	Call		5.043.64000	5.04364	4,992,770	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,905.93000	1.90593	1,875,230	11.68	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		5,706.59000	5.70659	5,653,210	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		5,778.26000	5.77826	5,724,640	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,942.64000	1.94264	1,957,460	12.68	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,278.44000	4.27844	4,309,460	11.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,289.51000	2.28951	2,307,080	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,584.22000	1.58422	1,556,820	11.57	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		5,077.45000	5.07745	5,026,450	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		7,612.72000	7.61272	7,553,810	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,274.86000	1.27486	1,284,390	13.07	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		1,882.20000	1.88220	1,896,570	12.44	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		7,049.01000	7.04901	6,993,810	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,869.65000	1.86965	1,883,920	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,977.17000	6.97717	6,922,170	12.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,894.84000	1.89484	1,909,310	12.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		7,013.07000	7.01307	6,957,970	12.44	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	11,85
R214	On	05/08/2021	Bond Future			10.39471	70.58567	10.36257	70.78369	21.03	0.00	0	17,88
R214	On	04/11/2021	Bond Future			10.55738	68.07835	10.52402	68.27899	20.22	0.00	0	
R214	On	03/02/2022	Bond Future			10.72674	68.85922	10.69209	69.06247	18.56	0.00	0	
R214	On	05/05/2022	Bond Future			10.89261	66.39356	10.85666	66.59946	18.03	0.00	0	
Total R214 Future											0.00	0	17,88
R214	On	05/08/2021	Bond Future	12.02	Call		9,292.70000	9.29270	9,099,520	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		158.50000	0.15850	163,340	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		9,338.44000	9.33844	9,145,150	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		155.22000	0.15522	159,950	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		9,246.97000	9.24697	9,053,900	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		161.85000	0.16185	166,800	22.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,759.07000	10.75907	10,574,260	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		517.71000	0.51771	533,540	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		10,799.08000	10.79908	10,614,100	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		511.49000	0.51149	527,150	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,839.09000	10.83909	10,653,940	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		505.34000	0.50534	520,830	21.85	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,482.59000	2.48259	2,540,600	19.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		6,429.01000	6.42901	6,284,490	19.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,516.77000	2.51677	2,575,500	19.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.40	Call		6,465.34000	6.46534	6,320,460	19.40	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,499.72000	2.49972	2,558,090	19.40	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		6,501.52000	6.50152	6,356,280	19.42	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		7,417.85000	7.41785	7,269,090	18.98	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,588.09000	2.58809	2,645,230	18.98	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		7,346.88000	7.34688	7,198,740	18.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,618.99000	2.61899	2,676,750	18.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		7,382.35000	7.38235	7,233,900	18.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,603.49000	2.60349	2,660,940	18.96	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,8€
Total for Bond											267,024,206.84	2,454	1,109,6€
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Future										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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			799.03300	799.03300	800.10900	800.10900				0.00	0	97
GOVI On 04/11/2021 GOVI			807.84200	807.84200	808.93300	808.93300				0.00	0	
GOVI On 03/02/2022 GOVI			817.10400	817.10400	818.20900	818.20900				0.00	0	
GOVI On 05/05/2022 GOVI			826.75200	826.75200	827.87100	827.87100				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 05/08/2021 GOVI	719.14	Call			809,690.00000	80.96900	798,930,000			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			809,590.00000	80.95900	798,830,000			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			809,790.00000	80.97900	799,030,000			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			805,330.00000	80.53300	794,420,000			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			805,230.00000	80.52300	794,320,000			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			805,130.00000	80.51300	794,220,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			254,690.00000	25.46900	243,640,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.75	Call			254,590.00000	25.45900	243,540,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			254,490.00000	25.44900	243,440,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			396,210.00000	39.62100	385,020,000		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			396,410.00000	39.64100	385,220,000		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			396,310.00000	39.63100	385,120,000		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	97
Total for GOVI												0.00	0	97
AL37	On	05/08/2021	Index Future			802.74700	802.74700	803.00600	803.00600			0.00	0	
AL37	On	04/11/2021	Index Future			811.59700	811.59700	811.86100	811.86100			0.00	0	
AL37	On	03/02/2022	Index Future			820.90200	820.90200	821.17100	821.17100			0.00	0	
AL37	On	05/05/2022	Index Future			830.59500	830.59500	830.86800	830.86800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			920.26100	920.26100	920.88600	920.88600			0.00	0	
AL7T	On	04/11/2021	Index Future			930.40600	930.40600	931.04100	931.04100			0.00	0	
AL7T	On	03/02/2022	Index Future			941.07400	941.07400	941.71800	941.71800			0.00	0	
AL7T	On	05/05/2022	Index Future			952.18500	952.18500	952.83900	952.83900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			809.17600	809.17600	810.31500	810.31500			0.00	0	1
ALBI	On	04/11/2021	Index Future			818.09600	818.09600	819.25000	819.25000			0.00	0	
ALBI	On	03/02/2022	Index Future			827.47600	827.47600	828.64500	828.64500			0.00	0	
ALBI	On	05/05/2022	Index Future			837.24700	837.24700	838.43100	838.43100			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			296.42200	296.42200	294.75500	294.75500			0.00	0	5
IGOV	On	04/11/2021	Index Future			299.76300	299.76300	298.07800	298.07800			0.00	0	
IGOV	On	03/02/2022	Index Future			303.27200	303.27200	301.56800	301.56800			0.00	0	
IGOV	On	05/05/2022	Index Future			306.92400	306.92400	305.20000	305.20000			0.00	0	
Total IGOV Future												0.00	0	55
Total For IGOV												0.00	0	55
Total for Index												0.00	0	70
JIBAR	On	15/06/2021	Jibar Future			3.68500	96.31500	3.68500	96.31500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 21/07/2021		Jibar Future	3.71500	96.28500	3.71500	96.28500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.75000	96.25000	3.76000	96.24000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.77500	96.22500	3.78500	96.21500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.86000	96.14000	3.86000	96.14000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.89000	96.11000	3.89000	96.11000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.00000	96.00000	4.02000	95.98000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.24500	95.75500	4.24500	95.75500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.51000	95.49000	4.53000	95.47000				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.69000	95.31000	4.71000	95.29000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	4.96500	95.03500	4.98500	95.01500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.13500	94.86500	5.16000	94.84000				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										267,024,206.84	2,454	1,141,87
ABCPI3 On 07/12/2023		Spot Bond	3.16000	305.23671	3.16000	305.04757				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.01308				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.72239				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	104.47276	9.65000	104.41869				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.22935				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	99.97112				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.85214				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.37236				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.68168				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.82658				0.00	0	300,000,00
Total ABFN21 SPOT										0.00	0	300,000,00
Total For ABFN21										0.00	0	300,000,00
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.21360				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.38495				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.81536				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.05953				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.28549				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.83348				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.95655				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.91540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.55358				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.85890				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.80785				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.79502				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.01249				0.00	0	60,000,00
Total ABFN35 SPOT										0.00	0	60,000,00
Total For ABFN35										0.00	0	60,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.40793				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.40001				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.71203				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.18140				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.44851				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.70859				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.23765				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.82302				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.84666				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.86360				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.88170				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.27449				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.28786				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.14899				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.04972				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.15614				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.91483				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.21808				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.51056			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.59633			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.38000	3.38000	3.38000	149.44448			0.00	0	
Total ABKI03 SPOT									0.00	0	
Total For ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	97.41094	100.00000	96.96576			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.76000	6.76000	6.76000	142.79900		1,081,600,000,000.00	160,000,000	80,000,00	
Total ABKI04 SPOT								1,081,600,000,000.00	160,000,000	80,000,00	
Total For ABKI04								1,081,600,000,000.00	160,000,000	80,000,00	
ABKI04 On 13/03/2024 Spot Bond			100.00000	21.98492	100.00000	21.87841			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.36000	2.36000	2.36000	152.36676			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	199.53797			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.31000	4.31000	4.31000	224.53107			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.63500	6.63500	6.63500	104.01206			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.05000	7.05000	7.05000	115.37464			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.13500	104.86101	5.13500	104.83213			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.16500	107.10613	5.16500	107.07645				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.61500	115.25869	6.61500	115.21793				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.82500	114.99034	7.82500	114.94238				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.60500	111.12940	5.60500	111.09601				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.65000	107.20719	7.65000	107.16346			287,749,395,000,000.00	37,614,300,000	85,859,244,300	
Total ABS7 SPOT									17,749,395,000,000.00	37,614,300,000	85,859,244,300	
Total For ABS7									17,749,395,000,000.00	37,614,300,000	85,859,244,300	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.22972	100.00000	12.17594				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.55000	316.85617	1.55000	316.68736				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.78500	173.59729	0.78500	173.51194				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.92500	9.92500	9.92500	107.29840				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.90136				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.90462				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	99.90892				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.90845				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.52348				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.90519				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.90519				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.90247				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.90247				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	151.78024				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	153.56397				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.91039				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.91102				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.91345				0.00	0	
Total ACL222 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 ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.22368				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.20937				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.58103				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.61317				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.38890				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.84183				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.88856				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.61061				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.40038				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.18870				0.00	8,000,000,000	4,000,000,000
Total AGT03 SPOT										0.00	8,000,000,000	4,000,000,000
Total For AGT03										0.00	8,000,000,000	4,000,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	104.90810				0.00	2,000,000,000	1,000,000,000
Total AGT04 SPOT										0.00	2,000,000,000	1,000,000,000
Total For AGT04										0.00	2,000,000,000	1,000,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	100.84240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.84240				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.98219				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.81912				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.81135				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.89682				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.98226				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.26156				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.34681				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.43389				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.37406				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.32500	110.23969	6.32500	110.20178				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.39440				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.42149				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.00253				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.58595				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.80623				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.39432				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.42140				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.61033				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.36723				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.36723				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.40787				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.39772				0.00	0	
Total AHF7B2 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 AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.43494				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.42209				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.66414				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.63053				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.05500	109.47944	7.05500	109.43797				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.55500	104.87586	7.55500	104.83359				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			10.98000	95.00810	10.98000	94.95291				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.82000	175.81525	5.82000	175.68132				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.96020				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.72370				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.03681				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.75357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.00906				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.17750				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.40695				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.40395				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.86898				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.40099				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.16708				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.66000	239.14377	4.66000	238.97638				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.67500	216.73899	4.67500	216.58710				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.76000	172.56633	1.76000	172.47224				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.65113				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 31/01/2022 Spot Bond			1.80500	172.51902	1.80500	172.42453				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.44000	189.15022	4.44000	189.02002				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	100.58963				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.42698				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	99.90955				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.89413				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.25802				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.81000	109.96819	4.81000	109.89001				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.91868				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.91735				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.90182				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.43386				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.48987				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.23856				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.89445				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.91239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.45520				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.41950				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.39304				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.01493				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	99.85225				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	99.91136				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	99.88472				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			3.90500	3.90500	3.90500	106.37837				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.83000	4.83000	4.83000	97.05922				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.91639				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.90355				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	100.57893				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.09960				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.92000	108.42552	4.92000	108.34777				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.90971				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.91862				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.89772				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.91376				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.91376				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.23842				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.89515				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.91551				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.91210				0.00	0	
Total ASN374 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 ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.73515				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.55556				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.91470				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.37574				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.97178				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.91535				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.89914				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.12090				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	103.72971				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.97626				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.97626				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.90779				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.90446				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.89112				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.72189				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.85698				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.84487				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.85305				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	102.86080				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	102.12358				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.48314				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	103.13548				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.64235				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.75422				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	102.02866				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47(On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	102.73680				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.49823				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	99.91225				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	99.89436				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	98.48000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.05725				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	99.91258				0.00	0	
Total ASN489 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 ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.17103				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.14353				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.99249				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.08679				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.01223				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.01223				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.91505				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	99.90331	9.00000	108.35919				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	99.91194	8.18000	108.56225				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.91004	8.36000	104.33973				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.91004	8.36000	103.94433				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.42523	9.10000	103.37439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.15444	11.05000	104.09258				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	104.13577	11.00000	104.07418				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	103.94894	10.50000	103.89018				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.94894	10.50000	103.89018				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.20628				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.71292				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.34698				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	103.98631	10.60000	103.92699				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.88521	10.47000	103.87914				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	103.95310	10.55000	103.89342				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.65739				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.82918				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.17484				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.91865				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.92859				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.57214				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.11333				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.51452				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.01731				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.92070				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	101.59799				0.00	0	
Total ASN593 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 ASN593										0.00	0	
ASN59 On 01/07/2021 Spot Bond					0.00000	100.96062				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	102.83688	9.22000	103.41864				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.96705				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.94803				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond					0.00000	100.77178				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.68168				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.74725				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.82904				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.34970				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.71595				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	100.86906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.82653				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	100.72344				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	99.90802				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.47306				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.06310				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	100.30736				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	100.99168				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	100.71665				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.62521				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.56370				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.36938				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 19/08/2021 Spot Bond					0.00000	100.51860				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.91338				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.28227				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.28227				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.40601				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.08734				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.10858				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.08433				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.32500	105.08478	5.32500	105.05477				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.11708	9.30000	102.06664				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.54412				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.45767				0.00	0	
Total BAW28 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 BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.33614				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.27247				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.05807				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.07500	101.24189	6.07500	101.20879				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.80316				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.53703				0.00	0	700,000,00
Total BAW35 SPOT										0.00	0	700,000,00
Total For BAW35										0.00	0	700,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.76441				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.44280				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.70884				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.52500	8.52500	8.52500	106.67912				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.58409				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA74 On 31/03/2026 Spot Bond			10.53500	10.53500	10.53500	108.55933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.57720				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.53917				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.51603				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.51616				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.53584				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	102.00740				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.76075				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.73982				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.81267				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.76023				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.81206				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.70811				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.81190				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.70888				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.81217				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.76034				0.00	0	430,000,00
Total BAYA88 SPOT										0.00	0	430,000,00
Total For BAYA88										0.00	0	430,000,00
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.02017				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.07113				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.07113				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.07113				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.12323				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.07180				0.00	0	
Total BAYB18 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 BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.37195				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.17559				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.48000	7.48000	7.48000	104.64974				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.65865				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.53291				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.07213				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.11339				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.32500	108.48817	7.32500	108.44577				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.24134				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.08145				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.32500	104.70873	6.32500	104.67285				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.99845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.60510				0.00	0	280,000,00
Total BGL15 SPOT										0.00	0	280,000,00
Total For BGL15										0.00	0	280,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.43877				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.74853				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.86966				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.50132				0.00	159,000,000	159,000,00
Total BGL19 SPOT										0.00	159,000,000	159,000,00
Total For BGL19										0.00	159,000,000	159,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.58124				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.76845				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.54721				0.00	600,000,000	800,000,00
Total BID09 SPOT										0.00	600,000,000	800,000,00
Total For BID09										0.00	600,000,000	800,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.72709				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.06500	108.66780	6.06500	108.63252				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.04138				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.25950				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.50406				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.72911				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.81950				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.12469				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.70100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.82200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.61000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.43901				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.19059				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.77322				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.73316				0.00	0	
Total BPPF13 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 BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.38275				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.07480				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.19566				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.92667				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.60879				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.65557				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.85767				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.92404				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.58186				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.60875				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.63214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.59837				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.22490				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.09915				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.97500	110.15393	6.97500	110.11244				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.22500	111.76139	7.22500	111.71805				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.85500	113.36857	7.85500	113.32111				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.24500	108.45757	9.24500	106.46030				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.97067				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.75950				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.91318				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.37936				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.40581				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.15915				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.23092				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.59147				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	162.81827	3.14000	162.63635				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.73000	1.73000	1.73000	162.59829				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	111.24860	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.57300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.45432				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.09500	111.04749	7.09500	111.00542				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	113.38528	8.70700	117.94900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.84881				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.84951				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.20356				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.51635	10.98000	101.45739				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	118.90634	6.50000	115.83000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.11900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	99.91135				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.52271				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.51837				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.73000	172.59789	1.73000	172.50406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.06000	139.01986	5.06000	138.91918				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.50000	136.96439	5.50000	136.86196				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.39300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.47825				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.40978				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.49572				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.52500	105.10168	6.52500	105.06501				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.32001				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.43944				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.61652				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.50560				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN475 On 23/06/2021 Spot Bond					0.00000	100.47400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	72.09783	100.00000	71.82679				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.53314				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.02000	102.00364	6.02000	101.97090				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 07/06/2022 Spot Bond			10.16000	102.58044	10.16000	101.34800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.32500	106.51753	6.32500	106.48089				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.60594				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.89542				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.25684				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.72500	112.38028	6.72500	112.33989				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.26877				0.00	0	
Total CLN497 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 CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.06379				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.12478				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.51040				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.46571				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.10753				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.57655				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	94.88402				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	102.51389	9.96000	102.45975				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	101.28923	10.01000	101.23518				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.36484				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	104.44963	9.60000	104.53038				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.01465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.29499				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.47432	9.20000	102.42424				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.64447				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.24003				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.77711				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.16849				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.54471				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.01465				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.90332				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.94337				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.70500	109.82862	8.70500	109.77693				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	99.71896				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.78143				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.07538				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.95600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.24260				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.23189				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.17500	110.85346	8.17500	110.80440				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.22500	108.05918	8.22500	108.01186				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.31500	107.66477	8.31500	107.61712				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.50128				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.48740				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.53285				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.35627				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.19174				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	113.28200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.57216				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.80302	10.19000	100.81535				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.17500	108.19496	8.17500	108.14786				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.57890				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.36381				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.92580				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.17668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.53893				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.40500	106.65726	8.40500	106.60954				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.56052				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.54177				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.89353				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.90436				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.16418				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.56908				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.22838				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.96462				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2022 Spot Bond					0.00000	100.81912				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.22169				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.32741				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.02891				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.01317				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.95615				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.86939				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.69754				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.48000	143.80494	3.48000	115.49598				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.35033				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.17132				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.35033				0.00	0	
Total CLN596 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 CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.53688				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.09727				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.02179				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.95615				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.95615				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.21900				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	103.12148				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.59184				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.50529				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.80233				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.93564				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.34512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.20183	9.32000	101.15148				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.78999				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.59464				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.12563				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.33325				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.22776				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.13267				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.89600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.46398				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.47058				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 30/11/2021 Spot Bond					0.00000	100.22166				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.70742				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.70486				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.76828				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	97.22800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.79504				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.33500	107.55059	6.33500	107.51354				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.48976				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.09855				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.48000	66.45920	11.48000	88.48717				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.46376				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.87500	105.21435	8.87500	105.16389				0.00	0	
Total CLN630 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 CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.48756				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.44640				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.34985				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.55944				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.94700				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.37395				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.48537				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.60796				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.49144				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.52917				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.82381				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.37599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.95701				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.74136				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.95693				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.48537				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.23427				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.48537				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.39021				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.48537				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.93300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	99.89113				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.36482				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.60834				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.09300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.65400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	115.40000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	137.44100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.58686				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.31717				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.58165				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.35448				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.64172				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.31605				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.53646				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.09154				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.04626	143.89481	4.04626	116.86117				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.04626	143.89481	4.04626	116.86193				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	99.95622				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.54740				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.57655				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.32585				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.58275				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.55688				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.11587				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.26614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.30293				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.54570				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.55570				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.55547				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.36033				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.17386				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.36041				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.61527				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	101.26876				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.88412				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.48249				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.91880				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.13309				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.21238				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.48679				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.32953				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.58937				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.03637				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.06471				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.43589				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.59112				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.05567				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.32799				0.00	0	
Total CLN709 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.46255				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	83.71102				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.05037				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.46361				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.33718				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.33718				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.33718				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	82.48019				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	99.92837				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.04975				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.45629				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.78534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.19271				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.51061				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.22457				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.22457				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.22457				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.24756				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.24756				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.24756				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	85.06667				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.13051				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	86.78539				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.05082				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.60676				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.64676				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	99.90090				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	99.89601				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.07800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.21130				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.47807				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.06046				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.71020				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.64849				0.00	0	
Total CLN744 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 CLN744									0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.72525			0.00	0	
Total CLN745 SPOT									0.00	0	
Total For CLN745									0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.29156			0.00	0	
Total CLN746 SPOT									0.00	0	
Total For CLN746									0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.53603			0.00	0	
Total CLN747 SPOT									0.00	0	
Total For CLN747									0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.52015			0.00	0	
Total CLN748 SPOT									0.00	0	
Total For CLN748									0.00	0	
CLN748 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total CLN749 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total For CLN749								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.48000	104.69174	7.48000	104.64974		0.00	0	0	
Total CLN81 SPOT								0.00	0	0	
Total For CLN81								0.00	0	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.47241			0.00	0	
Total CLNF16 SPOT								0.00	0	0	
Total For CLNF16								0.00	0	0	
COJ05 On 05/06/2023 Spot Bond			7.72500	108.42650	7.72500	108.38160		200,850,000,000,000.00	26,000,000,000	900,000,000	
Total COJ05 SPOT								10,850,000,000,000.00	26,000,000,000	900,000,000	
Total For COJ05								10,850,000,000,000.00	26,000,000,000	900,000,000	
COJ08 On 22/06/2026 Spot Bond			9.32500	108.22454	9.32500	108.17036		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG01 On 09/06/2024 Spot Bond			6.50500	110.02516	6.50500	109.98668		407,213,000,000,000.00	62,600,000,000	18,904,860,500	
Total COJG01 SPOT								17,213,000,000,000.00	62,600,000,000	18,904,860,500	
Total For COJG01								17,213,000,000,000.00	62,600,000,000	18,904,860,500	
COT01 On 03/04/2023 Spot Bond			7.16000	105.07837	7.16000	105.03798		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			9.73500	104.33365	9.73500	104.27947		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
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			9.82500	98.49259	9.82500	98.44099				161,130,000,000,000.00	16,400,000,000	
Total COT03 SPOT										1,130,000,000,000.00	16,400,000,000	
Total For COT03										1,130,000,000,000.00	16,400,000,000	
CPV01 On 30/06/2029 Spot Bond			9.52500	9.52500	9.52500	110.20388				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.45941				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.90885				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.31964				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.12825				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.35699				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.85075				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.06042				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.87714				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.27358				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DNG10 On 10/12/2021 Spot Bond					0.00000	100.03070			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.78333			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.36791			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.31211			0.00	0	23,000,00
Total DSY02 SPOT									0.00	0	23,000,00
Total For DSY02									0.00	0	23,000,00
DSY03 On 21/11/2024 Spot Bond			8.57500	8.57500	8.57500	106.20137			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.85934			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.39778			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.27500	99.98281	6.27500	99.94845			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.64500	108.31802	6.64500	108.27890		42,174,486,000.00	6,346,800	2,852,40	
Total DV23 SPOT								42,174,486,000.00	6,346,800	2,852,40	
Total For DV23								42,174,486,000.00	6,346,800	2,852,40	
DV23/R On 27/02/2023 Spot Bond			100.00000	35.53974	100.00000	35.38087		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	35.53974	100.00000	35.38087		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			6.19500	111.65301	6.19500	111.61538		4,570,671,000.00	737,800	368,90	
Total DV24 SPOT								4,570,671,000.00	737,800	368,90	
Total For DV24								4,570,671,000.00	737,800	368,90	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.15952	9.69000	103.10559		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	103.15952	9.69000	103.10559		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.97000	98.85449	10.97000	98.79617				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	103.29208	10.10000	103.23586				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.29208	10.10000	103.23586				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.22916				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.92182				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.65621				0.00	0	300,000,00
Total DVF22B SPOT										0.00	0	300,000,00
Total For DVF22B										0.00	0	300,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.90143				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.29757				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.59691				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.40982				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.49830				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	97.42318				0.00	0	50,250,000,00
Total DVFB25 SPOT										0.00	0	50,250,000,00

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 DVFB25										0.00	0	50,250,000,00
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.64470				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.63166				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.91521				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.66784				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.62697				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.44508				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	106.18707	4.30000	106.16218				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.73000	105.37933	5.73000	105.34698				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.63500	110.73558	6.63500	110.69630				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.92000	109.29684	4.92000	109.21897				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.81000	97.47325	4.81000	97.40395				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL0371 On 31/01/2037 Spot Bond			2.25000	134.74113	2.25000	134.66405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.71000	145.38979	3.71000	145.29556				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.72200	131.86825	3.72200	131.78270				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.76500	129.27587	3.76500	129.19126				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.56000	111.30837	4.56000	111.23104				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.78000	99.46863	4.78000	99.39808				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	134.74113	2.25000	134.66405				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	145.34438				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	143.02190				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	110.41953				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	109.50460				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	109.69727				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	108.05107				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	100.37438				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	101.63284				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.44679				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	97.24114				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	98.88731				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			8.89500	104.06093	8.89500	104.01172				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			10.57000	10.57000	10.57000	96.67062				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.92000	10.92000	10.92000	100.87512				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			8.97500	104.05633	8.97500	102.29169				0.00	0	
Total EMM06 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.97500	8.97500	8.97500	108.37264				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.06000	11.06000	11.06000	82.87271				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.13000	10.13000	10.13000	101.81747				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.06000	11.06000	11.06000	95.78762				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.16866				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.11370				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.11694				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.01381				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.01365				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.57313				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.20921				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.28966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.53974				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.01348				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.17526				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.18007				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.88577				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.02787				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.70720				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.43903				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.41931				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.47050				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.42324				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.44292				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.41305				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.40356				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.46258				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.98500	109.99622	5.98500	109.96038				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	103.92995	10.00000	103.87393				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.04500	100.84834	8.04500	100.80488			180,944,922,000.00	22,491,600	2,510,108,100	
Total ES26 SPOT									180,944,922,000.00	22,491,600	2,510,108,100	
Total For ES26									180,944,922,000.00	22,491,600	2,510,108,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.61173	7.85000	101.56899			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			10.82000	79.65129	10.79000	79.77476			4,114,404,544,000.00	380,259,200	2,358,935,400	
Total ES33 SPOT									4,114,404,544,000.00	380,259,200	2,358,935,400	
Total For ES33									4,114,404,544,000.00	380,259,200	2,358,935,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.89851	7.50000	101.85774			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			11.36500	78.51191	11.33000	78.68983			165,431,213,000.00	14,556,200	3,506,541,800	
Total ES42 SPOT									165,431,213,000.00	14,556,200	3,506,541,800	
Total For ES42									165,431,213,000.00	14,556,200	3,506,541,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.21273	8.50000	101.16670			0.00	0		
Total ES42/R214 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 ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.10986				0.00	0	35,000,00
Total EXX04 SPOT										0.00	0	35,000,00
Total For EXX04										0.00	0	35,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	99.12350				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.90969				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.45400				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.38986				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.43157				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.45120				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.72229				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.23671				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.31573				0.00	0	201,000,00
Total FIFC36 SPOT										0.00	0	201,000,00
Total For FIFC36										0.00	0	201,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	102.57693				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.49197				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.22448				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.65368				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.28577				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.16557				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.30471				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.67500	106.38709	8.67500	106.33772				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.01885				0.00	0	500,000,00
Total FRB28 SPOT										0.00	0	500,000,00
Total For FRB28										0.00	0	500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.13227				0.00	1,000,000,000	2,000,000,00
Total FRB29 SPOT										0.00	1,000,000,000	2,000,000,00
Total For FRB29										0.00	1,000,000,000	2,000,000,00
FRB30 On 19/04/2026 Spot Bond			7.87500	102.40624	7.87500	102.36302				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.79000	173.59198	0.79000	173.50658				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			1.80000	315.01625	1.80000	314.84417				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.32500	2.32500	2.32500	152.55084				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.52000	200.03179	3.52000	199.90396				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.85000	3.85000	3.85000	106.79281				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	214.78562				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.28000	90.02231	5.28000	89.95632				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.01000	95.93279	5.01000	95.86357				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.17225	6.17225	6.17225	81.64298				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.24874	6.24874	6.24874	80.86463				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.66000	3.66000	3.66000	145.71024				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	97.60483				0.00	0	
Total FRC181 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 FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.84000	172.48223	1.84000	172.38743				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.70000	171.58289	2.70000	171.48052				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.64676				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.01458				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.64680				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.79888				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.47895				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.73838				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.57958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.37740				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.47540				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	111.84877				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.72858				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.34155				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	109.87120				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.28455				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.52215				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.50540				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.51408				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.70523				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond					0.00000	102.82265				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.01005				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.28647				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.74122				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.27299				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.93057				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.25693				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.44772				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.59030				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.83788				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	99.99985				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.74835				0.00	0	
Total FRC317 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 FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	99.14047				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.59013				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.62702				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.46365				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.02074				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.59322				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.05383				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.28367				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.58516				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.88980				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.79488				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	101.52999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	103.61378				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.69072				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.94516				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.88443				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.39727				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.31438				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.95631				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.63218				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.70947				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.01762				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.84478				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	100.80092				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.72600				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.25815				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.29918				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.81341				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	101.19692				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.81466				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.79577				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.80589				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.58192				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.92747				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.77578				0.00	0	
Total FRC360 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 FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.76578				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.14876				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.55138				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.30128				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.31695				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.85517				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.26981				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.09726				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.06169				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	14,300,000,00
Total FRC370 SPOT										0.00	0	14,300,000,00
Total For FRC370										0.00	0	14,300,000,00
FRC37 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	14,300,000,00
Total FRC371 SPOT										0.00	0	14,300,000,00
Total For FRC371										0.00	0	14,300,000,00
FRC66 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	171.71171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.42000	2.42000	2.42000	171.77485				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.40000	2.40000	2.40000	171.79591				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.32500	102.17925	4.32500	102.10968				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.71000	111.39363	4.71000	111.31504				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.85171				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.23710				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.76028				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.79982				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.46404				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.93339				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.46866				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.18181				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.33226				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.19800	4.19800	4.19800	100.11632				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.63000	4.63000	4.63000	112.47111				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.22112				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.71928				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.77000	110.53572	4.77000	110.45736				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.61000	218.12905	4.61000	217.97690				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.91000	108.56466	4.91000	108.48689				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	217.33415				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.21000	148.06757	3.21000	147.97515				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	127.02215	3.70500	126.93943				0.00	0	
Total FRS115 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 FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.71000	111.39363	4.71000	111.31504				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.76000	214.93724	4.76000	214.78562				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.81000	213.88571	4.81000	213.73429				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.74000	120.66957	2.74000	150.38487				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.84000	213.25778	4.84000	213.10645				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.91000	108.56466	4.91000	108.48689				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.25000	191.34095	4.25000	191.21120				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.66000	98.70179	5.66000	98.62711				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.14000	192.62251	4.14000	192.49302				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.20000	191.92228	4.20000	191.79264				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.35000	202.91366	5.35000	202.76415				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.61000	99.32445	5.61000	99.24958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	108.48689				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.89000	107.13021	4.89000	108.76577				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.01000	194.14975	4.01000	194.02057				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.12000	207.50228	5.12000	207.35194				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.14000	192.62251	4.14000	192.49302				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.14000	192.62251	4.14000	192.49302				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.43000	189.26480	4.43000	189.13463				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.51000	146.55453	3.51000	146.46068				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.54000	172.79798	1.54000	172.70586				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.49000	188.57850	4.49000	188.44820				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.53000	188.12254	4.53000	187.99214				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			3.48000	146.70502	3.48000	146.61130				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.00500	194.20877	4.00500	194.07960				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.54000	4.54000	4.54000	187.87833				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	18.18373				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.45922				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.88246				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.97241				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	99.95657				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.30536				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	160.19143				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	176.83621				0.00	0	
Total FRS184 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	144.69987				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	159.53820				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	35.07176				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.56398				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.64755				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.53754				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.31332				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	100.95996				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.41689				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS213 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.13044				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.99509				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.31438				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.22559				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.52773				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond					0.00000	101.59438				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	113.57550				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23(On 23/10/2025 Spot Bond					0.00000	108.03250				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	104.37069				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.21309				0.00	0	
Total FRS241 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	87.05358				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.14971				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	103.12617				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 20/12/2021 Spot Bond					0.00000	100.85449				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.43289				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	100.58192				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.58318				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	96.18369				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	100.57942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.18327				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	96.89616				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	102.68965				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.94683				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.29566				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	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	314.77072				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	316.85617	1.55000	316.68736				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	316.68736				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.78000	173.60262	0.78000	173.51730				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.78000	173.60262	0.78000	173.51730				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.64037				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.61000	104.43586	4.61000	104.36275				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.13000	73.77571	4.13000	111.83122				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.63000	2.63000	2.63000	150.95545				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.91000	2.91000	2.91000	149.50800				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	308.96311				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.10500	5.10500	5.10500	106.51879				0.00	0	
Total FRX23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.92500	115.18037	5.92500	115.14363				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.47500	115.46005	6.47500	115.41942				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.16500	112.11022	7.16500	112.06710			181,232,943,000.00		25,294,200	12,480,50
Total FRX26 SPOT									181,232,943,000.00		25,294,200	12,480,50
Total For FRX26									181,232,943,000.00		25,294,200	12,480,50
FRX27 On 07/03/2027 Spot Bond			7.25500	116.35083	7.25500	116.30578				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.48500	118.27644	7.48500	118.22842				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.58000	110.69833	8.58000	110.64696				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.65000	108.51828	8.65000	108.46752				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.74000	114.48666	8.74000	114.43316				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.41500	80.25225	10.41500	80.20773				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.26204				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.66515				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.36736				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.34969				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.36168				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.36521				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.28376				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.29037				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.36256				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.30399				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.31215				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.43554				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.45000	112.97805	3.45000	112.90629				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.30204				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT14 On 15/09/2021 Spot Bond					0.00000	100.18183				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.91317				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.17500	110.19072	6.17500	110.15410				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.55986				0.00	0	800,000,00
Total GRT19 SPOT										0.00	0	800,000,00
Total For GRT19										0.00	0	800,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.83925				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.62500	104.79451	8.62500	104.74617				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.89637				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.88852				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.08745				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.38651				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.88637				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.87207				0.00	0	
Total GRT27 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 GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.01490				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.01757				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.44472				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.25547				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.22857				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.14913				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.39745				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.46304				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.10259				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.67304				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.26497				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.26280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.38425				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.91306				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.87264				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.78210				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.84684				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.79168				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.13170				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.03839				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.10757				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.97286				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.20746				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB07 On 11/07/2021 Spot Bond					0.00000	100.90648				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.46347				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.61143				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.71006				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.25196				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.12597				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.05830				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.17949				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.10666				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.08593				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	312.46264	2.15000	312.28605				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	317.74792				0.00	0	
Total HWAY24 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 HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.63000	107.51108	9.63000	107.45524			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.65500	79.14918	4.65500	101.70966			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			10.89000	92.16413	10.89000	92.11014		1,186,580,934,000.00	108,960,600	4,404,480,30	
Total HWAY34 SPOT								1,186,580,934,000.00	108,960,600	4,404,480,30	
Total For HWAY34								1,186,580,934,000.00	108,960,600	4,404,480,30	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.57481	100.00000	12.51859		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			10.93000	91.52750	10.93000	91.47370		0.00	0	5,020,000,00	
Total HWAY35 SPOT								0.00	0	5,020,000,00	
Total For HWAY35								0.00	0	5,020,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.57360	100.00000	12.51739		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	100.99388		0.00	0	15,000,000,00	
Total HWF11 SPOT								0.00	0	15,000,000,00	
Total For HWF11								0.00	0	15,000,000,00	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.80366		0.00	0		
Total HWF12 SPOT								0.00	0		
Total For HWF12								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	100.25795		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.02500	154.22567	2.06000	153.95304		187,344,911,340,000.00	92,516,005,600	413,410,452,80	
Total I2025 SPOT								37,344,911,340,000.00	92,516,005,600	413,410,452,80	
Total For I2025								37,344,911,340,000.00	92,516,005,600	413,410,452,80	
I2029 On 31/03/2029 Spot Bond			2.92000	114.15119	2.98000	113.59521		218,023,941,820,000.00	74,665,733,500	203,765,630,10	
Total I2029 SPOT								18,023,941,820,000.00	74,665,733,500	203,765,630,10	
Total For I2029								18,023,941,820,000.00	74,665,733,500	203,765,630,10	
I2033 On 28/02/2033 Spot Bond			3.78000	107.96912	3.82500	107.40687		542,165,718,276,000.00	143,430,084,200	188,433,903,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2033 SPOT										12,165,718,276,000.00	143,430,084,200	188,433,903,200
Total For I2033										12,165,718,276,000.00	143,430,084,200	188,433,903,200
I2038 On 31/01/2038 Spot Bond			3.95000	122.98316	4.01000	121.93595				343,886,907,570,000.00	87,059,976,600	387,777,034,400
Total I2038 SPOT										13,886,907,570,000.00	87,059,976,600	387,777,034,400
Total For I2038										13,886,907,570,000.00	87,059,976,600	387,777,034,400
I2046 On 31/03/2046 Spot Bond			3.94000	112.44872	4.02000	110.84501				668,899,304,968,000.00	169,771,397,200	327,142,387,500
Total I2046 SPOT										18,899,304,968,000.00	169,771,397,200	327,142,387,500
Total For I2046										18,899,304,968,000.00	169,771,397,200	327,142,387,500
I2050 On 31/12/2050 Spot Bond			3.94000	116.56406	4.01000	114.96206				313,611,763,542,000.00	79,596,894,300	281,152,536,100
Total I2050 SPOT										13,611,763,542,000.00	79,596,894,300	281,152,536,100
Total For I2050										13,611,763,542,000.00	79,596,894,300	281,152,536,100
IBL101 On 24/05/2022 Spot Bond			6.04000	6.04000	6.04000	103.26957				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.90882				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.27000	311.59306	2.27000	311.41492				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.46459				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.35574				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.41183				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.71649				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.45321				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL128 On 11/04/2022 Spot Bond					0.00000	100.89791				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.30290				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.85389				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.51446				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.01234				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.93913				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.33314				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.31231				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.50853				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.45376				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.35288				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.35109				0.00	0	
Total IBL142 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 IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.91464				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.09787				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.26818				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.27955				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.50837				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.35732				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.70246				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.67839				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.70082				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.50671				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.55797				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.49141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.84104				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.87123				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.61077				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.44747				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.38004				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.39345				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.45788				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.28170				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.86000	0.86000	0.86000	173.43156				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.68500	111.97529	6.68500	111.93462				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.70641				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL67 On 31/01/2022 Spot Bond			1.18000	173.17827	1.18000	173.08936				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.11500	107.35636	5.11500	107.32690				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.27000				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.58467				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.87500	105.56880	7.87500	105.52450				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.47000	111.75082	9.47000	112.07248				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.12090				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.44500	110.49202	8.44500	110.44209				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.78744				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.47295				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.37761				0.00	0	400,000,00
Total IDCG15 SPOT										0.00	0	400,000,00
Total For IDCG15										0.00	0	400,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.98628				0.00	0	
Total IDCG16 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 IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.53979				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.01266				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.51889				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	99.96183				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.40522				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.82370				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.99997				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.32500	104.38267	7.32500	104.34164				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.30956				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.26497				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.96222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.96246				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.10319				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.80962				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.49008				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	99.97135				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.24604				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.26902				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.67938				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.30354				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.61404				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.90151				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	100.53978				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.54935				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.19577				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.63946				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.13771				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.01388				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.31780				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.82983				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	101.03901	2.75000	101.02377				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.90000	183.96411	4.90000	183.83297				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.06574				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.42137				0.00	0	
Total IV036 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 IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.83402				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.28000	3.28000	3.28000	170.87376				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.63331				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.05500	103.60709	8.05500	103.56240				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.64259				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.06000	8.06000	8.06000	102.64602				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.99395				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.73000	172.59789	1.73000	172.50406				0.00	0	2,841,000,00
Total IV045 SPOT										0.00	0	2,841,000,00
Total For IV045										0.00	0	2,841,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	101.94201				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.63953				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.80000	185.07754	4.80000	184.94660				0.00	0	2,000,000,00
Total IV19A SPOT										0.00	0	2,000,000,00
Total For IV19A										0.00	0	2,000,000,00
IVC034 On 30/06/2021 Spot Bond					0.00000	101.16332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.22500	103.49733	11.22500	103.43442				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.54000	102.24883	6.54000	102.21330				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.28461				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.31659				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.29527				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.01515				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.52590				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.78460				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.50050				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.25270				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.42312				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC144 On 03/12/2021 Spot Bond					0.00000	100.18174				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.64060				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.70011				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.92023				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.28258				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.25814				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.99944				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	101.69578				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.97089				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	99.97558				0.00	0	
Total IVC165 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 IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.97443				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.12317				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.10335				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.09507				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.48903				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.51454				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.87843				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.41576				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	99.92018	7.40000	99.88030				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.28620				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.22345				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.46052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.45009	7.23000	102.68407				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.53613				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.38247				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.30581				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.13212				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.97594				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.89803				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										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	99.89204				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.31807				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.02500	102.88913	6.02500	102.85589				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.06116				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.52767				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.83458				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.64717				0.00	0	
Total KAP015 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 KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.52760				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.38989				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.97174				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.58343				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.41500	126.41660	8.41500	126.35999				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.29340				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.46869				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.00500	103.20925	7.00500	103.17042				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.43933				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.02500	105.44060	9.02500	105.38975				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.15528				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.70000	95.64605	11.70000	95.58696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.07500	99.62949	10.07500	99.57599				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.95990				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.80513				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.56332				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.67259				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	96.03973				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.20818				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.07930				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.62452				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.53500	106.53302	6.53500	106.49558				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.37978				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL08 On 28/02/2023 Spot Bond					0.00000	101.16531				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.82573				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.37625				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.10142				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.86934				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.96952				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.44119				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.45259				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.96129				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.38634				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.39691				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.49270				0.00	0	1,400,000.00
Total MBF061 SPOT										0.00	0	1,400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF061										0.00	0	1,400,000,00
MBF06: On 07/06/2022 Spot Bond					0.00000	100.39589				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.29865				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.05555				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.34840				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.37597				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.22379				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.23846				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.35934				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.30627				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.65009				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.14455				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.46772				0.00	0	550,000,00

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 MBP045 SPOT										0.00	0	550,000,00
Total For MBP045										0.00	0	550,000,00
MBP04 On 26/02/2022 Spot Bond					0.00000	100.61260				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.27159				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	101.01771				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.03904				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.68399				0.00	1,000,000,000	1,000,000,00
Total MBP050 SPOT										0.00	1,000,000,000	1,000,000,00
Total For MBP050										0.00	1,000,000,000	1,000,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.35253				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.04538				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.35500	7.35500	7.35500	117.73852				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.82500	109.27831	5.82500	109.24364				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.34480				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.51931				0.00	0	200,000,00
Total MMIG07 SPOT										0.00	0	200,000,00
Total For MMIG07										0.00	0	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
MML01 On 10/12/2026 Spot Bond					0.00000	100.11479				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			7.97500	105.92220	7.97500	105.87695				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.10565				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.22500	100.52207	8.22500	100.48386				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.82105				0.00	0	1,130,000,00
Total MTN07 SPOT										0.00	0	1,130,000,00
Total For MTN07										0.00	0	1,130,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.94818				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.63171				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.61021				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.32264				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.52025				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.53976				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.01168				0.00	0	
Total MTN16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.18178				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.37844				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.11914				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.90708				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.57649				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.79893				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.92500	104.47347	7.92500	104.42861				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.86275				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	700,000,00
Total MTNC23 SPOT										0.00	0	700,000,00
Total For MTNC23										0.00	0	700,000,00
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.34215				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.34215				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.36600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.36593				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.69907				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.49054				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	99.91060				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	99.88317				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.22777				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.92303				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.89917				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.87897				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.86045				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.00500	103.67135	6.00500	103.63802				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			6.62500	110.46804	6.62500	110.42827			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.85500	110.62817	8.85500	110.57523			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.86471			0.00	1,880,000,000	940,000,000
Total NBG01G SPOT									0.00	1,880,000,000	940,000,000
Total For NBG01G									0.00	1,880,000,000	940,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.77031			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.65208			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.86228			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.68339			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.19000	111.20396	6.19000	111.16712			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.07500	104.52873	5.07500	104.49970			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.49000	105.13225	5.49000	105.10079			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.22500	113.61036	6.22500	113.57189			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.42500	111.62641	7.42500	111.58194		167,678,096,355,000.00	22,582,908,600	12,511,454,300	
Total NBK17A SPOT								167,678,096,355,000.00	22,582,908,600	12,511,454,300	
Total NBK17A SPOT								167,678,096,355,000.00	22,582,908,600	12,511,454,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK17A									7,678,096,355,000.00	22,582,908,600	12,511,454,30
NBK19 On 01/06/2022 Spot Bond			6.02000	103.73150	6.02000	103.69787			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.76500	115.37310	6.76500	115.33116			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.13725			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.77500	117.95201	7.77500	117.90232			927,419,304,040,000.00	119,282,225,600	59,641,112,80
Total NBK21A SPOT									7,419,304,040,000.00	119,282,225,600	59,641,112,80
Total For NBK21A									7,419,304,040,000.00	119,282,225,600	59,641,112,80
NBK22 On 19/11/2022 Spot Bond			5.11500	107.49493	5.11500	107.46542			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.46000	116.85717	6.46000	116.81680			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.50000	118.10277	7.50000	118.05552			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.51052			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.60000	5.60000	5.60000	111.43770			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.43039			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	30.79732	100.00000	30.66189			0.00	0	720,000,00
Total NBK26A SPOT									0.00	0	720,000,00
Total For NBK26A									0.00	0	720,000,00
NBK26 On 22/04/2026 Spot Bond					0.00000	103.66647			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.68500	115.05540	7.68500	115.00826				412,947,327,000.00	53,734,200	26,867,100
Total NBK27A SPOT										412,947,327,000.00	53,734,200	26,867,100
Total For NBK27A										412,947,327,000.00	53,734,200	26,867,100
NBK28 On 02/08/2023 Spot Bond			5.52000	112.61607	5.52000	112.58220				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.84500	119.52633	6.84500	119.48188				585,686,949,000.00	85,564,200	42,782,100
Total NBK29A SPOT										585,686,949,000.00	85,564,200	42,782,100
Total For NBK29A										585,686,949,000.00	85,564,200	42,782,100
NBK30 On 20/02/2024 Spot Bond			5.97500	111.93251	5.97500	111.89611				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.65000	109.29650	5.65000	109.26342				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.86443				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.53564				0.00	0	2,500,000.00
Total NBK35B SPOT										0.00	0	2,500,000.00
Total For NBK35B										0.00	0	2,500,000.00
NBK36 On 10/05/2026 Spot Bond					0.00000	104.58289				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.79063				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.65000	9.65000	9.65000	73.31222				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.79450				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK42I On 21/02/2022 Spot Bond					0.00000	101.01032				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.18622				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.25336				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.40974				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.83011				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.53072				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.20118				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.51995				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.64741				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.84724				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.96321				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.95734				0.00	0	
Total NBK54B 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 NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.70734				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.59260				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.69245				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.00274				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.47228				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.73242				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.33116				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.80670				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.87313				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91220				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.82000	106.96878	8.82000	106.91862				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91300				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.85500	106.43356	8.85500	106.38346				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91220				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.91078				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.90916				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.19803				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.42663				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.36097				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.76479				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.54820				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.31110				0.00	0	41,000,00
Total NGL04 SPOT										0.00	0	41,000,00

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 NGL04										0.00	0	41,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.00858				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.35171				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.86161				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.80058				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.10214				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.78782				0.00	1,000,000,000	1,000,000,00
Total NGLT1B SPOT										0.00	1,000,000,000	1,000,000,00
Total For NGLT1B										0.00	1,000,000,000	1,000,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.73153				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.36806				0.00	1,000,000,000	2,500,000,00
Total NGT104 SPOT										0.00	1,000,000,000	2,500,000,00
Total For NGT104										0.00	1,000,000,000	2,500,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.14288				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.09233				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.61447				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.72183				0.00	3,000,000,000	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT108 SPOT										0.00	3,000,000,000	1,500,000,000
Total For NGT108										0.00	3,000,000,000	1,500,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	101.79680				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.60867				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.16149				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.40836				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.65916				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.01797				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.76652				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.34010				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.42084				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.43253				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	213.73429				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.51000	3.51000	3.51000	200.02613				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.81500	2.81500	2.81500	149.99727				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.27500	3.27500	3.27500	111.23567				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.76000	4.76000	4.76000	110.59976				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	149.45661				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.32378	3.45000	196.19908				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	147.46830				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.15500	3.15500	3.15500	204.41882				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.30000	202.73864	3.30000	202.61147				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.87500	109.05343	4.87500	108.97550				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.59796				0.00	0	
Total NN014 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 NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33171				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.36073				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.43338				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.48947				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.55315				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	100.34268				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.57559				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.68331				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.80707				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.21924				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.34806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.16376				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	145.27089				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.60908				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	145.06068				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.96458				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.01429				0.00	28,000,000	14,000,000
Total NN05 SPOT										0.00	28,000,000	14,000,000
Total For NN05										0.00	28,000,000	14,000,000
NN051 On 03/03/2023 Spot Bond					0.00000	128.09405				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.33740				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.84982				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.60536				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.89362				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.01516				0.00	28,000,000	14,000,00
Total NN06 SPOT										0.00	28,000,000	14,000,00
Total For NN06										0.00	28,000,000	14,000,00
NN075 On 18/03/2024 Spot Bond					0.00000	99.92016				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.26660				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	102.47547				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.94000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	106.30000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	109.71000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	108.46000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	107.96744				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.82437				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.38201				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.79428				0.00	0	
Total NNF023 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 NNF023										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.59410				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 09/07/2021 Spot Bond					0.00000	101.59399				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	95.96906				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.82437				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.73606				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	95.95455				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.52821				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.37094				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.39171				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.28114				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.28114				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.18538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF037 On 14/09/2021 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 NNF038 SPOT										10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For NNF038										10,000,000,000,000.00	3,000,000,000	3,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	131.36153			0.00	0	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.77729			0.00	0	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.45587			0.00	0	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.77973			0.00	0	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.33860			0.00	0	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.33927			0.00	0	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.30733			0.00	0	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.25108			0.00	0	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.01027			0.00	0	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.36315			0.00	0	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.34815				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.27775				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.08824				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.28663				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.69500	108.73426	6.69500	108.69535				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.40000	197.84870	2.40000	197.73419				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.09500	117.37033	9.09500	117.31329				0.00	0	720,000,00
Total NRA028 SPOT										0.00	0	720,000,00
Total For NRA028										0.00	0	720,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	12.92830	100.00000	12.87113				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.28687				0.00	0	30,000,00
Total NTC21 SPOT										0.00	0	30,000,00
Total For NTC21										0.00	0	30,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.46311				0.00	0	12,000,00
Total NTC23 SPOT										0.00	0	12,000,00
Total For NTC23										0.00	0	12,000,00
NTC25 On 07/09/2021 Spot Bond					0.00000	100.25924				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.81808				0.00	0	
Total NTC26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.01289			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.01301			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.03066			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	100.02529			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.82121			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	99.91630			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.02569			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.86500	105.75096	5.86500	105.71774			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.03500	115.39803	7.03500	115.35468			0.00	0	2,530,000,00
Total OML07 SPOT									0.00	0	2,530,000,00
Total For OML07									0.00	0	2,530,000,00
OML09 On 14/09/2022 Spot Bond			6.05500	108.50681	6.05500	108.47163			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			7.38000	117.14102	7.38000	117.09490		295,200,000,000.00		40,000,000	943,330,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total OML10 SPOT									295,200,000,000.00	40,000,000	943,330,200
Total For OML10									295,200,000,000.00	40,000,000	943,330,200
OML11 On 11/06/2024 Spot Bond					0.00000	100.13473			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.90693			0.00	0	70,000,000
Total OML12 SPOT									0.00	0	70,000,000
Total For OML12									0.00	0	70,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.25194			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.32165			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.85879			0.00	0	1,000,000,000
Total PEP03 SPOT									0.00	0	1,000,000,000
Total For PEP03									0.00	0	1,000,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	100.61420			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.27739			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.99063			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.26763			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.39688			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.44613			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PRE2C On 20/02/2022 Spot Bond					0.00000	100.45316				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.46019				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.08500	115.24630	7.07500	115.25145			181,738,700,328,000.00	1,437,083,796,800	2,634,751,539,600	
Total R186 SPOT									181,738,700,328,000.00	437,083,796,800	534,751,539,600	
Total For R186									181,738,700,328,000.00	437,083,796,800	534,751,539,600	
R197 On 07/12/2023 Spot Bond			1.20000	319.45455	1.20000	319.29044			990,669,120,000.00	825,557,600	53,790,328,800	
Total R197 SPOT									990,669,120,000.00	825,557,600	53,790,328,800	
Total For R197									990,669,120,000.00	825,557,600	53,790,328,800	
R202 On 07/12/2033 Spot Bond			3.76000	237.32157	3.81000	235.98388			60,291,151,056,000.00	16,034,880,600	138,188,247,400	
Total R202 SPOT									60,291,151,056,000.00	16,034,880,600	138,188,247,400	
Total For R202									60,291,151,056,000.00	16,034,880,600	138,188,247,400	
R2023 On 28/02/2023 Spot Bond			5.05500	106.63101	5.02500	106.65211			115,053,728,014,000.00	418,408,254,800	812,759,213,600	
Total R2023 SPOT									115,053,728,014,000.00	418,408,254,800	812,759,213,600	
Total For R2023									115,053,728,014,000.00	418,408,254,800	812,759,213,600	
R2030 On 31/01/2030 Spot Bond			8.64000	99.17693	8.63000	99.18909			194,391,545,024,000.00	832,684,206,600	1,820,882,054,600	
Total R2030 SPOT									194,391,545,024,000.00	832,684,206,600	1,820,882,054,600	
Total For R2030									194,391,545,024,000.00	832,684,206,600	1,820,882,054,600	
R2032 On 31/03/2032 Spot Bond			9.32500	94.52020	9.31000	94.56901			615,087,546,697,500.00	816,631,372,300	1,395,313,219,500	
Total R2032 SPOT									615,087,546,697,500.00	816,631,372,300	1,395,313,219,500	
Total For R2032									615,087,546,697,500.00	816,631,372,300	1,395,313,219,500	
R2035 On 28/02/2035 Spot Bond			9.93500	94.75874	9.91000	94.88363			812,923,957,421,000.00	585,095,516,600	1,507,077,623,900	
Total R2035 SPOT									812,923,957,421,000.00	585,095,516,600	1,507,077,623,900	
Total For R2035									812,923,957,421,000.00	585,095,516,600	1,507,077,623,900	
R2037 On 31/01/2037 Spot Bond			10.18000	90.19319	10.15500	90.31864			731,193,593,520,000.00	366,521,964,000	947,699,034,000	
Total R2037 SPOT									731,193,593,520,000.00	366,521,964,000	947,699,034,000	
Total For R2037									731,193,593,520,000.00	366,521,964,000	947,699,034,000	
R2040 On 31/01/2040 Spot Bond			10.33500	92.44589	10.30000	92.65715			850,495,837,384,000.00	275,809,950,400	1,277,542,123,400	
Total R2040 SPOT									850,495,837,384,000.00	275,809,950,400	1,277,542,123,400	
Total For R2040									850,495,837,384,000.00	275,809,950,400	1,277,542,123,400	
R2044 On 31/01/2044 Spot Bond			10.38500	89.14101	10.35500	89.32077			298,742,448,506,000.00	317,644,915,600	1,424,877,670,600	
Total R2044 SPOT									298,742,448,506,000.00	317,644,915,600	1,424,877,670,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2044									18,742,448,506,000.00	317,644,915,600	424,877,670,60
R2048 On 28/02/2048 Spot Bond			10.30500	88.50658	10.27000	88.73699			274,774,911,090,000.00	2,064,509,938,000	1,945,294,293,60
Total R2048 SPOT									74,774,911,090,000.00	064,509,938,000	345,294,293,60
Total For R2048									74,774,911,090,000.00	064,509,938,000	345,294,293,60
R209 On 31/03/2036 Spot Bond			9.87000	73.46143	9.84000	73.60664			881,512,726,834,000.00	291,946,578,200	572,931,030,10
Total R209 SPOT									11,512,726,834,000.00	291,946,578,200	572,931,030,10
Total For R209									11,512,726,834,000.00	291,946,578,200	572,931,030,10
R210 On 31/03/2028 Spot Bond			2.80000	209.04721	2.80000	208.92172			3,539,453,120,000.00	1,264,090,400	57,971,433,80
Total R210 SPOT									3,539,453,120,000.00	1,264,090,400	57,971,433,80
Total For R210									3,539,453,120,000.00	1,264,090,400	57,971,433,80
R212 On 31/01/2022 Spot Bond			0.53000	173.86878	0.53000	173.78574			53,254,354,473,000.00	100,479,914,100	185,900,000,00
Total R212 SPOT									13,254,354,473,000.00	100,479,914,100	185,900,000,00
Total For R212									13,254,354,473,000.00	100,479,914,100	185,900,000,00
R213 On 28/02/2031 Spot Bond			8.98500	89.37795	8.97000	89.42313			690,291,030,709,000.00	299,420,259,400	720,334,538,30
Total R213 SPOT									10,291,030,709,000.00	299,420,259,400	720,334,538,30
Total For R213									10,291,030,709,000.00	299,420,259,400	720,334,538,30
R214 On 28/02/2041 Spot Bond			10.29500	70.14265	10.26000	70.32341			093,150,018,833,000.00	300,451,677,400	452,110,767,30
Total R214 SPOT									13,150,018,833,000.00	300,451,677,400	452,110,767,30
Total For R214									13,150,018,833,000.00	300,451,677,400	452,110,767,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.37654			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.20061			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.09088			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.24878			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.07877			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.33224			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.90779				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.47612				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.20742				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.15761				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.90589				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.90111				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.15026				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.34311				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.75798				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.42241				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	100.42451				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	99.97080				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.66062				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.20094				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.18785				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.19128				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.95184				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.22910				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.59489				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.80377				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.50156				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.93569				0.00	0	
Total RES40 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 RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.26604				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.91797				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.86493				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.59436				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			6.67500	106.56338	6.67500	106.52515				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.84000	97.19392	10.84000	97.13786			276,933,816,000.00	25,547,400	12,773,700	
Total RW28 SPOT									276,933,816,000.00	25,547,400	12,773,700	
Total For RW28									276,933,816,000.00	25,547,400	12,773,700	
SBK23 On 28/05/2022 Spot Bond			5.18500	106.43107	5.18500	106.40147			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	100.65464			0.00	0		
Total SBN01 SPOT									0.00	0		
Total For SBN01									0.00	0		
SBS18 On 23/06/2021 Spot Bond					0.00000	99.91832			0.00	0		
Total SBS18 SPOT									0.00	0		
Total For SBS18									0.00	0		
SBS19 On 23/06/2021 Spot Bond			4.81500	99.92091	4.81500	99.89458			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.82000	114.17703	6.82000	114.13542				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.45479				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.98500	113.37030	5.98500	113.33336				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.92000	105.78219	6.92000	105.74309				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.34000	111.80615	7.34000	111.76212				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.94000	114.60257	5.94000	114.56612				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.13000	112.94925	6.13000	112.91157				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.20000	112.91155	8.20000	112.86143				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.51000	102.37721	4.51000	102.35239				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.33000	107.16917	5.33000	107.13853				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.52000	116.57606	6.52000	116.53542				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			7.49000	117.73618	7.49000	117.68913				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.43000	111.76809	5.43000	111.73501				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.73751				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.20242				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.69500	106.45076	4.69500	106.42347				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.63000	5.63000	5.63000	113.62480				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.35908				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.55916				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.74313				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.06500	103.81316	5.06500	103.78479				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.65984				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.86757				0.00	0	
Total SBS58 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 SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.37617				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.22918				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.25776				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.79611				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.03774				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.15890				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.79191				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.60666				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.19698				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.64000	316.19224	1.64000	316.02227				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	214.78562				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.29377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.66722				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.19185				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.18811				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.29872				0.00	0	200,000,00
Total SBT201 SPOT										0.00	0	200,000,00
Total For SBT201										0.00	0	200,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.31591				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.12500	107.65698	7.12500	107.61580				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.52282				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.26543				0.00	0	
Total SBT205 SPOT										0.00	0	
Total For SBT205										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	104.75296				0.00	0	2,000,000,00
Total SBT206 SPOT										0.00	0	2,000,000,00
Total For SBT206										0.00	0	2,000,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	100.50244				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI005 On 10/07/2021 Spot Bond					0.00000	101.61302				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.37994				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.58936				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.45749				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.43940				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.58862				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.45514				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.47716				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.48268				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.44339				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.48268				0.00	0	
Total SLRB6 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 SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.54947				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.52985				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.85941				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.49841				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.82500	110.42894	6.82500	110.38845				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.89119				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.23746				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.22727				0.00	0	1,500,000,00
Total SOLB01 SPOT										0.00	0	1,500,000,00
Total For SOLB01										0.00	0	1,500,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.42499				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.85264				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.35570				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.37294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.26267				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.02927				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.23285				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.07373				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.00666				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.27358				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.18854				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.95780				0.00	0	250,000,00
Total SSA07 SPOT										0.00	0	250,000,00
Total For SSA07										0.00	0	250,000,00
SSN01 On 31/01/2025 Spot Bond			3.47500	3.47500	3.47500	146.63643				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.05000	115.41857	7.05000	115.37464				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			8.46000	92.52116	8.46000	92.47951				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.25236				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.95288				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.42500	108.88628	6.42500	108.84865				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.71000	111.39363	4.71000	111.31504				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.19385				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.76342				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.55272				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			2.23000	2.23000	2.23000	311.70497				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.76101				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.64968				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.90651				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	149.76528				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	108.48689				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.82000	3.82000	3.82000	107.01962				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	194.37505				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.28137				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.27601				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.26278				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.91357				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.97527				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	107.83600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.30531				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.01542				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.63635				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.68500	4.68500	4.68500	216.37423				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.07581				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.94312				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.19622				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.25935				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 07/06/2023 Spot Bond					0.00000	100.12672				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.29500	95.44414	9.29500	95.39624				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.23841				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.57179				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.02500	93.91195	4.02500	193.84362				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.86500	88.62991	4.86500	212.58493				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.57073				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.51036				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.51407				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.81459				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	100.50732				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.96062				0.00	0	
Total SSN114 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN114										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.70198				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN115 On 19/08/2021 Spot Bond					0.00000	100.31375				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.45788				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN117 On 07/09/2021 Spot Bond					0.00000	100.45404				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN118 On 09/09/2021 Spot Bond					0.00000	100.45308				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN119 On 11/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	75,000,000.00
Total SSN120 SPOT										0.00	0	75,000,000.00
Total For SSN120										0.00	0	75,000,000.00
SZ25 On 30/09/2025 Spot Bond			7.64500	106.77203	7.64500	106.72826				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.37734				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.14500	102.74317	4.14500	102.72025				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.32312				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.30956				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.34144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.35686				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.02714	7.21000	101.97898				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.72360				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.48260				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.29245				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.62540				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.93576				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.58660				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.24859				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.78988				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.00372				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.10831				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.43732				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.50419				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.85307				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.93585				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.33502				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.57978				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.79671				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.38682				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.14500	103.20888	4.14500	103.18584				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.66624				0.00	0	
Total TH14A7 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 TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.14500	102.84142	4.14500	102.81848				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.42809				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.49387				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.39968				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.67672				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.70643				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.44026				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.66391				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.20061				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.05728				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.36103				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.65338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.27471				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.35436				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.33944				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.38553				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.65444				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.71732				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.41735				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.81834				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.40111				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.61850				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.91499				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	100.54503				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.51601				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.24169				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	102.70020	8.49000	102.65304				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.57714				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.36045				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.34350				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.35842				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.83633	5.76000	101.80438				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.37333				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.39771				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.39906				0.00	0	
Total TH16B3 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 TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.39432				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.42681				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.41802				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.53960				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.59687				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.56320				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.38729				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.41161				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.53565				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.29900				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.93167				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.12500	105.90818	6.12500	105.87346				0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL24 SPOT										0.00	0	1,500,000,00
Total For TL24										0.00	0	1,500,000,00
TL25 On 04/09/2024 Spot Bond			7.22500	109.33111	7.22500	109.28896				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.10372				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.07843				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.52500	107.12757	7.52500	107.08433				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.41339				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.91100				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.23397				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.53480				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.94500	109.55990	6.94500	109.51926			179,492,136,000.00		25,844,800	3,261,550,40
Total TN23 SPOT									179,492,136,000.00		25,844,800	3,261,550,40
Total For TN23									179,492,136,000.00		25,844,800	3,261,550,40
TN23/R On 06/11/2023 Spot Bond			100.00000	24.73284	100.00000	24.62407				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.10000	107.95110	8.10000	107.90376			55,368,360,000.00		6,835,600	6,653,072,00
Total TN25 SPOT									55,368,360,000.00		6,835,600	6,653,072,00
Total For TN25									55,368,360,000.00		6,835,600	6,653,072,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	15.44076	100.00000	15.37175				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			8.82500	101.16905	8.82500	101.12157			1,854,083,080,000.00		210,094,400	13,554,788,30
Total TN27 SPOT									1,854,083,080,000.00		210,094,400	13,554,788,30
Total For TN27									1,854,083,080,000.00		210,094,400	13,554,788,30
TN27/R On 14/11/2027 Spot Bond			100.00000	10.09694	100.00000	10.05253				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.26500	103.33668	10.26500	103.28017				0.00	0	1,690,000,00
Total TN30 SPOT										0.00	0	1,690,000,00
Total For TN30										0.00	0	1,690,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.15181	8.00000	118.10118				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.60000	95.49388	11.60000	95.43506				0.00	0	1,930,000,00
Total TN40 SPOT										0.00	0	1,930,000,00
Total For TN40										0.00	0	1,930,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.99366	10.75000	101.93532				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.27519				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.27826				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	99.69985	7.61000	103.69856				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.23636				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.46309				0.00	0	
Total TRA3A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.13500	104.67186	6.13500	104.63749				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.46810				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.60940				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.68569				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.89962				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94755				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.42500	108.74544	6.42500	108.70786				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.89962				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94755				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.51009	8.62000	101.46329				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.37131				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.94652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.31582				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.40247				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	99.53546				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	
TSP25C On 06/09/2021 Spot Bond					0.00000	98.89534				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.96514				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	98.10635				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.85148				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.35128				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	96.22110				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	95.62039				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.75292				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.97509				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.83531				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.90394				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	101.30281				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.77178				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.21668				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.06753				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.50291				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.21304				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.06310				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.06310				0.00	0	
Total TWC375 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 TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.05593				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.22500	110.88807	9.22500	110.83374				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.42369				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.47485				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.49845				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.60057				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.99704				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.80836				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.34798				0.00	0	200,000,00
Total VKE13 SPOT										0.00	0	200,000,00
Total For VKE13										0.00	0	200,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.32146				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.45408				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.47139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.17616			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.30939			0.00	0	57,000,00
Total WHL03 SPOT									0.00	0	57,000,00
Total For WHL03									0.00	0	57,000,00
Total for SPOT									78,594,020,666,421,500.00	090,193,665,400	238,506,332,30
Total for SPOT :									78,594,020,666,421,500.00	090,193,665,400	238,506,332,30
Total Futures									78 594 020 933 445 700.00	090,193,667,854	238,507,353,71
Total Options									0.00	0	120,45
Grand Total:									78,594,020,933,445,700.00	090,193,667,854	238,507,474,17