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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2021

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			11.05996	79.58759	10.98508	79.99860			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.29011	76.68498	11.21295	77.09617			0.00	0	
ES33	On	03/02/2022	Bond Future			11.53107	77.57641	11.45289	77.98050			0.00	0	
ES33	On	05/05/2022	Bond Future			11.77538	74.72184	11.69496	75.12518			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.59233	78.39067	11.52218	78.82914			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			11.81026	74.99199	11.73781	75.43098			0.00	0	
ES42	On	03/02/2022	Bond Future			12.03099	75.86430	11.95743	76.29664			0.00	0	
ES42	On	05/05/2022	Bond Future			12.26260	72.50827	12.18673	72.94017			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			153.84949	153.84949	153.77444	153.77444			0.00	0	5,2
I2025	On	04/11/2021	Bond Future			155.57289	155.57289	155.48865	155.48865			0.00	0	
I2025	On	03/02/2022	Bond Future			155.84428	155.84428	155.73536	155.73536			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			157.73272	157.73272	157.61098	157.61098			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			115.13429	115.13429	115.07452	115.07452			0.00	0	3,0'
I2029	On	04/11/2021	Bond Future			115.25349	115.25349	115.18689	115.18689			0.00	0	
I2029	On	03/02/2022	Bond Future			116.62000	116.62000	116.53504	116.53504			0.00	0	
I2029	On	05/05/2022	Bond Future			116.83956	116.83956	116.74499	116.74499			0.00	0	
Total I2029 Future												0.00	0	3,0'
Total For I2029												0.00	0	3,0'
I2033	On	05/08/2021	Bond Future			108.99545	108.99545	108.82056	108.82056			0.00	0	9,0'
I2033	On	04/11/2021	Bond Future			108.96671	108.96671	108.78389	108.78389			0.00	0	
I2033	On	03/02/2022	Bond Future			110.25854	110.25854	110.05705	110.05705			0.00	0	
I2033	On	05/05/2022	Bond Future			110.32231	110.32231	110.11026	110.11026			0.00	0	
Total I2033 Future												0.00	0	9,0'
Total For I2033												0.00	0	9,0'
I2038	On	05/08/2021	Bond Future			122.62725	122.62725	122.55217	122.55217			0.00	0	7,7'
I2038	On	04/11/2021	Bond Future			124.00112	124.00112	123.91833	123.91833			0.00	0	
I2038	On	03/02/2022	Bond Future			123.70158	123.70158	123.59901	123.59901			0.00	0	
I2038	On	05/05/2022	Bond Future			125.20079	125.20079	125.08782	125.08782			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			113.36540	113.36540	113.39445	113.39445			0.00	0	18,0'
I2046	On	04/11/2021	Bond Future			112.79624	112.79624	112.81940	112.81940			0.00	0	
I2046	On	03/02/2022	Bond Future			114.13383	114.13383	114.14013	114.14013			0.00	0	
I2046	On	05/05/2022	Bond Future			113.64165	113.64165	113.63958	113.63958			0.00	0	
Total I2046 Future												0.00	0	18,0'
Total For I2046												0.00	0	18,0'
I2050	On	05/08/2021	Bond Future			116.15609	116.15609	116.08108	116.08108			0.00	0	11,0'
I2050	On	04/11/2021	Bond Future			117.45702	117.45702	117.37499	117.37499			0.00	0	
I2050	On	03/02/2022	Bond Future			116.88386	116.88386	116.78309	116.78309			0.00	0	
I2050	On	05/05/2022	Bond Future			118.30038	118.30038	118.18956	118.18956			0.00	0	
Total I2050 Future												0.00	0	11,0'
Total For I2050												0.00	0	11,0'
R186	On	05/08/2021	Bond Future			7.29859	115.43934	7.22063	115.81016		7.34	144,760,932.36	1,254	90,3'
R186	On	04/11/2021	Bond Future			7.47246	116.70421	7.39095	117.07281		6.63	0.00	0	
R186	On	03/02/2022	Bond Future			7.65368	112.77778	7.57083	113.13308		6.31	0.00	0	
R186	On	05/05/2022	Bond Future			7.84958	114.11889	7.76298	114.47013		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												144,760,932.36	1,254	90,36
R186	On	05/08/2021	Bond Future	8.62	Call			6,467.84000	6.46784	6,105,720	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			35.27000	0.03527	43,970	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			6,510.90000	6.51090	6,148,500	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			34.03000	0.03403	42,450	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			6,424.78000	6.42478	6,062,950	7.89	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			36.55000	0.03655	45,540	7.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			804.24000	0.80424	898,080	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			294.75000	0.29475	335,400	7.14	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,950.43000	3.95043	3,674,670	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			793.79000	0.79379	886,630	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,983.82000	3.98382	3,707,070	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			783.45000	0.78345	875,300	6.89	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,917.14000	3.91714	3,642,380	6.88	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,917.74000	2.91774	2,678,990	6.72	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,216.31000	1.21631	1,346,160	6.72	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			6,333.24000	6.33324	6,005,290	7.14	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,665.04000	1.66504	1,515,330	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,923.54000	2.92354	3,129,130	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,683.67000	1.68367	1,532,860	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,898.61000	2.89861	3,103,100	6.16	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,702.42000	1.70242	1,550,520	6.17	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,873.81000	2.87381	3,077,210	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,643.92000	1.64392	1,768,450	6.12	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,825.31000	3.82531	3,600,150	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,669.56000	1.66956	1,795,640	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,852.28000	3.85228	3,626,350	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,656.89000	1.65689	1,782,200	6.11	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,878.93000	3.87893	3,652,220	6.12	0.00	0	
Total R186 Option												0.00	0	30,36
Total For R186												144,760,932.36	1,254	120,66
R197	On	05/08/2021	Bond Future			321.61303	321.61303	321.49033	321.49033			0.00	0	1,12
R197	On	04/11/2021	Bond Future			325.21524	325.21524	325.07374	325.07374			0.00	0	
R197	On	03/02/2022	Bond Future			320.90453	320.90453	320.71237	320.71237			0.00	0	
R197	On	05/05/2022	Bond Future			324.79384	324.79384	324.57566	324.57566			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			239.28570	239.28570	238.90610	238.90610			0.00	0	9,43
R202	On	04/11/2021	Bond Future			241.96579	241.96579	241.56904	241.56904			0.00	0	

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			240.49672	240.49672	240.05894	240.05894			0.00	0	
R202	On	05/05/2022	Bond Future			243.41114	243.41114	242.95018	242.95018			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			5.13417	107.30953	5.13047	107.31514		1.13	13,950,238.90	130	15,41
R2023	On	04/11/2021	Bond Future			5.27077	104.57790	5.27084	104.57781		1.25	0.00	0	
R2023	On	03/02/2022	Bond Future			5.42717	105.79314	5.44281	105.77702		1.08	0.00	0	
R2023	On	05/05/2022	Bond Future			5.62013	103.14041	5.65030	103.11654		0.94	0.00	0	
Total R2023 Future												13,950,238.90	130	15,41
R2023	On	05/08/2021	Bond Future	5.30	Call			361.64000	0.36164	355,990	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			105.20000	0.10520	105,160	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			373.08000	0.37308	367,390	1.30	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			101.54000	0.10154	101,460	1.30	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			350.32000	0.35032	344,710	1.29	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			108.99000	0.10899	108,990	1.29	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			122.60000	0.12260	121,750	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			597.36000	0.59736	596,420	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			126.47000	0.12647	125,610	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			588.39000	0.58839	587,440	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			130.63000	0.13063	129,770	1.16	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			579.71000	0.57971	578,760	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			572.67000	0.57267	561,360	1.05	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			189.63000	0.18963	194,290	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			585.33000	0.58533	573,870	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			193.64000	0.19364	198,370	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			578.98000	0.57898	567,590	1.04	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			197.70000	0.19770	202,510	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			713.64000	0.71364	729,880	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			194.10000	0.19410	186,470	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			702.08000	0.70208	718,200	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			198.23000	0.19823	190,480	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			707.85000	0.70785	724,040	1.04	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			196.15000	0.19615	188,470	1.04	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												13,950,238.90	130	15,41
R2030	On	05/08/2021	Bond Future			8.87815	95.08232	8.77097	95.69269		12.65	1,331,152.48	14	101,72
R2030	On	04/11/2021	Bond Future			9.05889	96.12474	8.94793	96.73656		11.37	0.00	0	
R2030	On	03/02/2022	Bond Future			9.24820	93.23757	9.13484	93.84168		10.93	0.00	0	
R2030	On	05/05/2022	Bond Future			9.44848	94.34673	9.33107	94.95117		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												1,331,152.48	14	101,72
R2030	On	05/08/2021	Bond Future	10.42	Call			8,913.93000	8.91393	8,319,590	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			54.33000	0.05433	70,360	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			971.51000	0.97151	1,160,450	12.96	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			2,707.69000	2.70769	3,089,250	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			1,141.96000	1.14196	913,150	12.52	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			4,565.76000	4.56576	4,067,380	13.36	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			115.90000	0.11590	147,260	13.67	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			5,707.14000	5.70714	5,170,120	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			313.49000	0.31349	386,840	13.67	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,663.28000	1.66328	1,943,400	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			55.95000	0.05595	72,400	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			3,107.70000	3.10770	2,686,270	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			76.75000	0.07675	98,560	13.67	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,799.17000	1.79917	2,094,600	12.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,850.79000	1.85079	1,535,850	12.67	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			6,544.28000	6.54428	7,105,490	12.10	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			511.28000	0.51128	623,270	13.36	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			7,599.94000	7.59994	7,020,930	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,384.36000	2.38436	2,018,210	12.78	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			562.22000	0.56222	683,540	13.30	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			4,345.79000	4.34579	3,856,740	13.30	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,817.64000	16.81764	16,207,310	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			2,000.07000	2.00007	1,669,820	12.70	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			8,328.46000	8.32846	7,739,900	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,962.76000	8.96276	8,368,010	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			52.75000	0.05275	68,370	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,865.10000	8.86510	8,271,180	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.10000	0.00010	0,140	13.67	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			160.43000	0.16043	111,270	12.10	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,367.62000	1.36762	1,611,840	12.78	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,056.57000	5.05657	5,488,670	10.99	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,205.98000	1.20598	1,026,260	10.99	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,255.36000	3.25536	3,589,580	11.25	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,263.61000	2.26361	1,986,010	11.25	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,689.78000	12.68978	12,097,070	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,991.44000	8.99144	8,443,440	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			384.73000	0.38473	448,550	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			9,034.58000	9.03458	8,485,780	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			378.91000	0.37891	441,930	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,948.35000	8.94835	8,401,150	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			3,501.35000	3.50135	3,139,310	11.49	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.26	Put			129.98000	0.12998	155,340	12.25	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			1,003.13000	1.00313	1,141,650	12.14	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			6,091.59000	6.09159	5,618,290	12.14	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			2,118.77000	2.11877	2,368,550	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			390.63000	0.39063	455,250	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			93.99000	0.09399	113,100	12.25	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,891.56000	11.89156	11,305,100	12.25	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Put			672.26000	0.67226	758,460	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			5,279.18000	5.27918	4,873,410	11.30	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,906.62000	1.90662	2,104,960	11.30	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,874.84000	3.87484	3,530,650	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,732.47000	2.73247	2,992,390	10.99	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,652.75000	5.65275	6,066,420	10.44	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,556.57000	1.55657	1,366,130	10.44	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			4,149.35000	4.14935	3,791,510	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,534.41000	2.53441	2,780,680	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			4,180.19000	4.18019	3,820,860	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,512.93000	2.51293	2,757,710	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			4,118.32000	4.11832	3,761,990	11.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,217.19000	2.21719	2,440,130	11.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			4,664.65000	4.66465	4,283,480	11.15	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,062.72000	4.06272	4,402,370	10.71	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			2,522.55000	2.52255	2,258,090	10.71	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			9,302.27000	9.30227	8,784,360	11.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,555.73000	2.55573	2,803,510	11.03	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			5,422.32000	5.42232	5,030,020	10.37	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			6,239.97000	6.23997	5,820,420	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,524.72000	3.52472	3,815,590	10.01	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,245.80000	6.24580	6,662,820	9.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,655.55000	1.65555	1,468,130	9.51	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,620.71000	7.62071	8,078,770	9.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			1,195.24000	1.19524	1,048,860	9.51	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			1,931.86000	1.93186	2,116,750	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,291.80000	2.29180	2,503,940	10.37	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			6,274.66000	6.27466	5,854,030	10.59	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,917.92000	1.91792	2,101,730	10.59	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			6,309.73000	6.30973	5,888,020	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			1,904.39000	1.90439	2,087,120	10.60	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			4,802.51000	4.80251	5,159,470	9.74	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			2,486.35000	2.48635	2,238,870	9.74	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			9,268.15000	9.26815	8,768,760	10.88	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			945.53000	0.94553	1,050,580	10.88	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			3,622.52000	3.62252	3,308,950	10.01	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												1,331,152.48	14	130,96
R2032	On	05/08/2021	Bond Future			9.55736	94.36709	9.45040	95.03374		14.39	94,367.09	1	120,48
R2032	On	04/11/2021	Bond Future			9.74510	91.25633	9.63458	91.92519		13.86	0.00	0	2
R2032	On	03/02/2022	Bond Future			9.93781	92.31724	9.82504	92.97962		12.71	0.00	0	
R2032	On	05/05/2022	Bond Future			10.13715	89.26859	10.02070	89.93216		12.31	0.00	0	
Total R2032 Future												94,367.09	1	120,51
R2032	On	05/08/2021	Bond Future	11.36	Call			11,019.86000	11.01986	10,363,990	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			36.94000	0.03694	47,720	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			11,071.49000	11.07149	10,415,320	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			35.88000	0.03588	46,360	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,968.22000	10.96822	10,312,630	15.70	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			38.04000	0.03804	49,100	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,805.33000	11.80533	11,182,410	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			276.89000	0.27689	322,830	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			11,712.55000	11.71255	11,090,840	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,797.79000	3.79779	3,412,520	13.92	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,882.42000	16.88242	16,222,470	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			285.45000	0.28545	332,600	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			42.83000	0.04283	51,740	14.98	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			11,758.93000	11.75893	11,136,610	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			281.14000	0.28114	327,680	14.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,167.55000	4.16755	4,554,800	13.54	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,289.66000	2.28966	2,008,050	13.54	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			2,619.59000	2.61959	2,903,180	13.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,538.52000	1.53852	1,698,830	13.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			5,494.49000	5.49449	5,068,270	12.98	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,465.74000	2.46574	2,701,900	12.98	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,492.27000	4.49227	4,853,440	12.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,929.53000	1.92953	2,123,580	13.31	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			4,751.59000	4.75159	4,357,190	12.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,917.81000	2.91781	3,185,790	12.81	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,122.34000	6.12234	6,559,730	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		3,140.41000	3.14041	2,832,280	12.45	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		7,863.72000	7.86372	7,361,650	13.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,276.56000	2.27656	2,498,450	13.07	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		3,692.55000	3.69255	3,351,970	12.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,781.39000	3.78139	4,103,190	12.58	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,141.83000	7.14183	7,616,700	11.98	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		3,030.21000	3.03021	2,729,000	12.42	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		6,682.86000	6.68286	6,214,530	13.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,313.38000	2.31338	2,538,080	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,829.00000	5.82900	5,389,910	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,294.77000	2.29477	2,518,060	13.06	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,754.09000	5.75409	5,317,820	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,954.67000	1.95467	1,729,680	12.09	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		5,866.71000	5.86671	5,426,220	13.07	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		6,172.14000	6.17214	5,720,680	13.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,136.37000	2.13637	2,347,290	13.16	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,361.66000	4.36166	4,715,910	12.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,331.85000	2.33185	2,557,960	13.04	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,517.56000	1.51756	1,330,050	11.98	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		5,791.64000	5.79164	5,353,960	13.05	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		8,583.48000	8.58348	8,061,700	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,302.27000	1.30227	1,442,870	13.72	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,124.45000	2.12445	2,313,650	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,697.85000	7.69785	7,222,350	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,107.28000	2.10728	2,295,350	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,627.21000	7.62721	7,153,960	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,141.73000	2.14173	2,332,050	13.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,662.50000	7.66250	7,188,130	13.25	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											94,367.09	1	125,32
R2035	On	05/08/2021	Bond Future			10.15845	94.60819	10.08240	95.12605	15.87	6,054,924.16	64	82,74
R2035	On	04/11/2021	Bond Future			10.34841	91.17018	10.27013	91.68866	15.77	0.00	0	
R2035	On	03/02/2022	Bond Future			10.54645	92.22986	10.46714	92.74021	14.33	0.00	0	
R2035	On	05/05/2022	Bond Future			10.74307	88.84850	10.66159	89.35843	14.03	0.00	0	
Total R2035 Future											6,054,924.16	64	82,74
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		43,081.22000	43.08122	43,599,080	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		236.63000	0.23663	271,690	17.52	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		5,306.13000	5.30613	4,887,750	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		773.84000	0.77384	873,320	17.07	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		2,501.58000	2.50158	2,757,470	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		42,964.64000	42.96464	43,482,500	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		2,073.49000	2.07349	1,811,520	15.89	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		43,197.93000	43.19793	43,715,790	14.35	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		8,461.58000	8.46158	7,978,780	17.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		4,125.76000	4.12576	4,391,500	15.65	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		3,119.29000	3.11929	2,866,550	15.65	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		2,621.42000	2.62142	2,812,570	16.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		4,905.86000	4.90586	4,578,530	16.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		19,779.48000	19.77948	19,265,650	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		9,924.57000	9.92457	9,479,310	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		809.09000	0.80909	882,310	17.11	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		6,875.22000	6.87522	6,491,570	16.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		1,712.43000	1.71243	1,847,260	16.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		3,745.36000	3.74536	3,993,890	15.75	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		3,087.84000	3.08784	2,836,670	15.64	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call		13,618.99000	13.61899	13,130,910	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		286.23000	0.28623	316,630	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		13,667.48000	13.66748	13,179,020	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		282.11000	0.28211	312,130	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		13,570.49000	13.57049	13,082,800	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		35.29000	0.03529	39,940	17.11	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put		1,533.79000	1.53379	1,656,340	17.03	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		4,826.43000	4.82643	4,501,870	16.13	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put		2,670.32000	2.67032	2,864,240	16.13	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put		4,161.92000	4.16192	4,429,230	15.64	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		290.40000	0.29040	321,190	17.11	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		3,477.90000	3.47790	3,207,950	15.75	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call		7,424.93000	7.42493	7,029,000	17.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		2,304.84000	2.30484	2,454,180	15.17	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		4,924.46000	4.92446	5,190,270	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		3,571.48000	3.57148	3,326,940	14.13	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call		9,237.67000	9.23767	8,837,920	15.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		2,771.44000	2.77144	2,945,470	14.84	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put		5,514.94000	5.51494	5,801,650	13.99	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		3,096.67000	3.09667	2,873,030	13.99	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		7,814.24000	7.81424	7,443,340	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			1,376.59000	1.37659	1,475,490	15.49	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			7,341.82000	7.34182	6,980,810	15.17	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,691.61000	3.69161	3,908,580	14.45	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,223.03000	7.22303	7,562,480	13.61	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			2,061.99000	2.06199	1,891,090	13.61	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			7,129.95000	7.12995	6,773,640	15.10	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,588.35000	1.58835	1,698,950	15.49	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			6,304.10000	6.30410	5,967,780	14.84	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			7,171.93000	7.17193	6,814,670	15.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,373.05000	2.37305	2,526,140	15.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			7,088.03000	7.08803	6,732,680	15.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,408.56000	2.40856	2,563,560	15.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,127.52000	2.12752	2,266,970	15.33	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			4,861.99000	4.86199	4,568,610	14.45	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			6,385.22000	6.38522	6,046,810	14.87	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,730.78000	2.73078	2,902,720	14.87	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,614.42000	4.61442	4,868,650	14.20	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			3,852.89000	3.85289	3,596,770	14.20	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			9,870.31000	9.87031	9,458,860	15.49	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,390.74000	2.39074	2,544,780	15.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,475.48000	2.47548	2,620,540	14.93	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			8,369.11000	8.36911	8,003,460	14.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,459.90000	2.45990	2,604,180	14.94	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			8,286.57000	8.28657	7,922,490	14.91	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,491.16000	2.49116	2,637,010	14.91	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			8,327.82000	8.32782	7,962,950	14.93	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												6,054,924.16	64	95,92
R2037	On	05/08/2021	Bond Future			10.39867	85.79455	10.32791	86.27650		17.91	428,972.75	5	126,35
R2037	On	04/11/2021	Bond Future			10.58032	86.73522	10.50760	87.21773		16.97	0.00	0	
R2037	On	03/02/2022	Bond Future			10.76955	83.48879	10.69600	83.96360		16.19	0.00	0	
R2037	On	05/05/2022	Bond Future			10.96515	84.48230	10.88966	84.95657		15.10	0.00	0	
Total R2037 Future												428,972.75	5	126,35
R2037	On	05/08/2021	Bond Future	12.27	Call			11,938.60000	11.93860	11,464,360	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			52.61000	0.05261	60,320	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,991.79000	11.99179	11,517,360	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			51.22000	0.05122	58,740	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,885.37000	11.88537	11,411,320	19.77	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			54.03000	0.05403	61,930	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 Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		297.94000	0.29794	326,010	18.41		0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		7,717.27000	7.71727	7,344,380	18.39		0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		13,827.72000	13.82772	13,372,950	18.41		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		293.82000	0.29382	321,560	18.41		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,874.85000	13.87485	13,419,730	18.41		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		289.76000	0.28976	317,150	18.41		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,780.60000	13.78060	13,326,160	18.41		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,379.97000	11.37997	10,947,760	18.41		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		588.02000	0.58802	638,320	18.41		0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,529.48000	1.52948	1,639,100	18.39		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		7,161.75000	7.16175	6,829,940	17.02		0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,478.17000	2.47817	2,621,170	17.02		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		7,203.07000	7.20307	6,870,390	17.03		0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,460.03000	2.46003	2,602,160	17.03		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		7,244.68000	7.24468	6,911,140	17.05		0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,442.25000	2.44225	2,583,520	17.05		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,637.99000	2.63799	2,776,190	15.97		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,252.20000	8.25220	7,915,400	15.98		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,621.83000	2.62183	2,759,300	15.98		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,292.62000	8.29262	7,955,100	15.99		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,605.49000	2.60549	2,742,240	15.99		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		8,211.54000	8.21154	7,875,470	15.97		0.00	0	
Total R2037 Option											0.00	0	1,200	
Total For R2037											428,972.75	5	127,500	
R2040	On	05/08/2021	Bond Future			10.54642	87.79641	10.48065	88.27631	18.38		0.00	0	86,100
R2040	On	04/11/2021	Bond Future			10.72413	88.75908	10.65656	89.23934	17.60		0.00	0	
R2040	On	03/02/2022	Bond Future			10.90915	85.28591	10.84086	85.75810	16.76		0.00	0	
R2040	On	05/05/2022	Bond Future			11.09985	86.30088	11.02978	86.77237	15.70		0.00	0	
Total R2040 Future											0.00	0	86,100	
R2040	On	05/08/2021	Bond Future	12.48	Call		12,965.15000	12.96515	12,491,470	20.41		0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		46.08000	0.04608	52,300	20.41		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		13,020.68000	13.02068	12,546,840	20.41		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		426.54000	0.42654	474,650	20.41		0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		7,743.92000	7.74392	7,312,130	20.41		0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		24,400.90000	24.40090	23,921,000	20.41		0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		44.85000	0.04485	50,910	20.41		0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,909.58000	12.90958	12,436,060	20.41		0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.02000	0.00002	0,020	20.41		0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		47.34000	0.04734	53,720	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 Interr
R2040	On	05/08/2021	Bond Future	11.05	Put			996.99000	0.99699	1,102,060	19.35	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			5,018.35000	5.01835	4,643,520	19.35	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			14,335.10000	14.33510	13,884,210	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			341.93000	0.34193	371,300	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			14,236.77000	14.23677	13,786,570	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			351.35000	0.35135	381,410	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			14,285.94000	14.28594	13,835,390	19.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			346.61000	0.34661	376,320	19.15	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,695.15000	2.69515	2,837,520	17.86	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			7,639.34000	7.63934	7,308,670	17.88	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,676.15000	2.67615	2,817,670	17.88	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			7,550.98000	7.55098	7,222,020	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,714.29000	2.71429	2,857,520	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			7,595.13000	7.59513	7,265,310	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,193.68000	1.19368	1,263,160	16.84	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			8,562.28000	8.56228	8,230,900	16.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,928.75000	2.92875	3,068,860	16.71	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			8,605.11000	8.60511	8,273,000	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,911.05000	2.91105	3,050,430	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			8,519.77000	8.51977	8,189,120	16.70	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,699.78000	10.69978	11,041,920	14.91	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,861.43000	1.86143	1,732,080	14.91	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,865.25000	6.86525	7,130,110	15.37	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			3,665.82000	3.66582	3,459,190	15.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			13,221.02000	13.22102	12,819,010	16.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,946.85000	2.94685	3,087,690	16.70	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												0.00	0	92,45
R2044	On	05/08/2021	Bond Future			10.59657	84.54145	10.53567	84.99368		19.35	2,367,160.60	28	59,97
R2044	On	04/11/2021	Bond Future			10.76597	85.46846	10.70342	85.92097		18.53	0.00	0	
R2044	On	03/02/2022	Bond Future			10.94208	82.08216	10.87891	82.52680		17.66	0.00	0	
R2044	On	05/05/2022	Bond Future			11.12320	83.05896	11.05840	83.50289		16.54	0.00	0	
Total R2044 Future												2,367,160.60	28	59,91
R2044	On	05/08/2021	Bond Future	12.60	Call			13,373.85000	13.37385	12,926,510	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			40.63000	0.04063	45,520	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			13,428.46000	13.42846	12,980,990	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			39.55000	0.03955	44,310	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			13,319.19000	13.31919	12,871,970	21.50	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			41.74000	0.04174	46,750	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		14,155.80000	14.15580	13,732,500	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		377.37000	0.37737	406,580	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		14,058.86000	14.05886	13,636,240	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		387.46000	0.38746	417,350	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		14,107.33000	14.10733	13,684,370	20.18	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		382.38000	0.38238	411,930	20.18	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,779.17000	2.77917	2,913,340	18.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		7,669.96000	7.66996	7,358,680	18.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,759.69000	2.75969	2,893,050	18.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		7,581.35000	7.58135	7,271,690	18.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,798.79000	2.79879	2,933,770	18.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		7,625.63000	7.62563	7,315,160	18.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,598.39000	8.59839	8,286,430	17.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		3,012.35000	3.01235	3,144,320	17.63	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,641.32000	8.64132	8,328,680	17.64	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,994.29000	2.99429	3,125,580	17.64	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,555.76000	8.55576	8,244,490	17.61	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		3,030.80000	3.03080	3,163,460	17.61	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											2,367,160.60	28	59,91
R2048	On	05/08/2021	Bond Future			10.50461	88.28712	10.44323	88.76115	18.74	0.00	0	171,00
R2048	On	04/11/2021	Bond Future			10.66946	84.84293	10.60636	85.31736	18.92	0.00	0	
R2048	On	03/02/2022	Bond Future			10.84036	85.82902	10.77651	86.29589	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future			11.00865	82.43475	10.94315	82.90108	16.91	0.00	0	
Total R2048 Future											0.00	0	171,00
R2048	On	05/08/2021	Bond Future	12.51	Call		13,770.20000	13.77020	13,301,000	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		37.85000	0.03785	42,680	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		13,825.82000	13.82582	13,356,500	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		719.72000	0.71972	794,840	20.12	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		6,256.92000	6.25692	5,858,010	20.12	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,284.83000	2.28483	2,485,030	18.74	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		1,192.15000	1.19215	1,310,450	19.42	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		4,612.23000	4.61223	4,256,500	19.42	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,951.70000	1.95170	2,129,160	18.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		38.89000	0.03889	43,840	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,626.22000	4.62622	4,949,500	17.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		1,061.67000	1.06167	910,920	17.91	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		36.83000	0.03683	41,540	20.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		13,714.51000	13.71451	13,245,430	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		3,153.35000	3.15335	2,856,780	18.89	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		2,723.42000	2.72342	2,449,590	18.74	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,083.90000	3.08390	3,332,450	18.45	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,959.57000	1.95957	1,734,090	18.45	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		14,606.83000	14.60683	14,161,310	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		355.86000	0.35586	384,770	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,354.95000	9.35495	9,720,630	17.61	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		1,107.36000	1.10736	998,610	17.61	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		14,656.19000	14.65619	14,210,330	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		351.11000	0.35111	379,680	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		14,705.52000	14.70552	14,259,320	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		346.41000	0.34641	374,640	20.63	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,328.76000	5.32876	5,590,040	18.68	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		2,957.07000	2.95707	2,743,920	18.68	0.00	0	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		2,762.88000	2.76288	2,903,560	18.12	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		7,637.03000	7.63703	7,312,590	18.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,803.64000	2.80364	2,946,070	18.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		7,682.73000	7.68273	7,357,410	18.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,783.31000	2.78331	2,924,860	18.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,728.22000	7.72822	7,402,030	18.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,770.14000	8.77014	8,440,310	17.87	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,958.32000	2.95832	3,094,820	17.87	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,681.66000	8.68166	8,353,300	17.83	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,995.58000	2.99558	3,133,550	17.83	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,725.88000	8.72588	8,396,780	17.85	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,976.89000	2.97689	3,114,120	17.85	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											0.00	0	176,00
R209	On	05/08/2021	Bond Future			10.07550	73.29438	9.99895	73.75214	19.10	1,759,065.12	24	28,60
R209	On	04/11/2021	Bond Future			10.24175	70.95747	10.16316	71.41632	18.21	10,643,620.50	150	4,70
R209	On	03/02/2022	Bond Future			10.41091	71.78240	10.33142	72.23549	16.76	0.00	0	
R209	On	05/05/2022	Bond Future			10.58397	69.49473	10.50250	69.94803	16.21	0.00	0	
Total R209 Future											12,402,685.62	174	33,40
R209	On	05/08/2021	Bond Future	11.80	Call		9,824.85000	9.82485	9,378,640	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		74.78000	0.07478	86,330	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,871.64000	9.87164	9,425,170	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		72.94000	0.07294	84,230	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		9,778.04000	9.77804	9,332,110	20.75	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		76.66000	0.07666	88,490	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 Intere
R209	On	04/11/2021	Bond Future	9.50	Put		5.623.79000	5.62379	5,928,000	17.48		0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,578.70000	1.57870	1,424,060	17.48		0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		10,919.73000	10.91973	10,497,500	19.66		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		369.70000	0.36970	406,320	19.66		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		10,961.22000	10.96122	10,538,560	19.66		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		470.23000	0.47023	515,130	19.66		0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		4,303.89000	4.30389	4,014,870	18.45		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		364.71000	0.36471	400,900	19.66		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		10,878.25000	10.87825	10,456,450	19.66		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		374.75000	0.37475	411,800	19.66		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,366.57000	2.36657	2,536,400	18.45	5,072,800.00		2,000	9,40
R209	On	04/11/2021	Bond Future	10.00	Call		2,766.25000	2.76625	2,542,510	17.98		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,732.43000	3.73243	3,967,540	17.98	3,967,540.00		1,000	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		10,174.61000	10.17461	9,760,660	19.66		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		6,189.50000	6.18950	5,878,890	17.72		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		2,345.57000	2.34557	2,488,050	17.72		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		6,225.81000	6.22581	5,914,350	17.74		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,329.05000	2.32905	2,470,680	17.74		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		6,153.04000	6.15304	5,843,270	17.70		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,361.99000	2.36199	2,505,310	17.70		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,368.76000	2.36876	2,501,160	17.34		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		7,326.98000	7.32698	7,005,390	17.36		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,354.45000	2.35445	2,486,160	17.36		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		7,363.03000	7.36303	7,040,760	17.37		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,340.23000	2.34023	2,471,260	17.37		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		7,290.97000	7.29097	6,970,070	17.34		0.00	0	
Total R209 Option											9,040,340.00	3,000	27,50	
Total For R209											21,443,025.62	3,174	60,96	
R210	On	05/08/2021	Bond Future			210.93273	210.93273	211.34409	211.34409			0.00	0	1,48
R210	On	04/11/2021	Bond Future			210.50760	210.50760	210.91205	210.91205			0.00	0	
R210	On	03/02/2022	Bond Future			213.00368	213.00368	213.38081	213.38081			0.00	0	
R210	On	05/05/2022	Bond Future			212.74185	212.74185	213.10783	213.10783			0.00	0	
Total R210 Future											0.00	0	1,48	
Total For R210											0.00	0	1,48	
R212	On	05/08/2021	Bond Future			172.71179	172.71179	172.65460	172.65460			0.00	0	1,90
R212	On	04/11/2021	Bond Future			174.64661	174.64661	174.57935	174.57935			0.00	0	
Total R212 Future											0.00	0	1,90	
Total For R212											0.00	0	1,90	
R213	On	05/08/2021	Bond Future			9.21260	89.25249	9.11046	89.83601	14.00		624,767.43	7	9,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/11/2021			9.39294	86.70115	9.28746	87.28630		13.13	0.00	0	
R213	On	03/02/2022			9.58123	87.70869	9.47369	88.28723		12.12	0.00	0	
R213	On	05/05/2022			9.76961	85.21947	9.65868	85.79859		11.65	0.00	0	
Total R213 Future											624,767.43	7	9,05
R213	On	05/08/2021	10.85	Call			9,331.68000	9.33168	8,762,080	15.14	0.00	0	
R213	On	05/08/2021	10.85	Put			52.65000	0.05265	66,570	15.14	0.00	0	
R213	On	05/08/2021	10.86	Call			9,379.70000	9.37970	8,809,760	15.14	0.00	0	
R213	On	05/08/2021	10.86	Put			51.17000	0.05117	64,750	15.14	0.00	0	
R213	On	05/08/2021	10.14	Put			305.36000	0.30536	371,000	14.98	0.00	0	
R213	On	05/08/2021	9.34	Put			1,307.67000	1.30767	1,525,990	14.07	0.00	0	
R213	On	05/08/2021	10.84	Call			9,283.65000	9.28365	8,714,410	15.14	0.00	0	
R213	On	05/08/2021	9.34	Call			2,611.92000	2.61192	2,246,720	14.07	0.00	0	
R213	On	05/08/2021	10.84	Put			54.16000	0.05416	68,440	15.14	0.00	0	
R213	On	05/08/2021	10.78	Call			8,995.42000	8.99542	8,428,510	15.14	0.00	0	
R213	On	05/08/2021	10.78	Put			64.05000	0.06405	80,660	15.14	0.00	0	
R213	On	05/08/2021	10.14	Call			5,961.29000	5.96129	5,443,410	14.98	0.00	0	
R213	On	04/11/2021	11.11	Put			339.27000	0.33927	391,450	14.15	0.00	0	
R213	On	04/11/2021	11.09	Call			9,678.30000	9.67830	9,146,660	14.15	0.00	0	
R213	On	04/11/2021	11.09	Put			349.60000	0.34960	403,110	14.15	0.00	0	
R213	On	04/11/2021	11.10	Call			9,721.08000	9.72108	9,188,780	14.15	0.00	0	
R213	On	04/11/2021	11.10	Put			344.40000	0.34440	397,250	14.15	0.00	0	
R213	On	04/11/2021	11.11	Call			9,763.90000	9.76390	9,230,930	14.15	0.00	0	
R213	On	03/02/2022	10.60	Put			1,383.70000	1.38370	1,522,420	13.07	0.00	0	4
R213	On	03/02/2022	10.00	Call			5,036.08000	5.03608	4,663,260	12.50	0.00	0	
R213	On	03/02/2022	10.00	Put			2,252.26000	2.25226	2,457,980	12.50	0.00	0	4
R213	On	03/02/2022	9.22	Put			4,132.79000	4.13279	4,449,310	11.95	0.00	0	
R213	On	03/02/2022	10.25	Put			1,851.42000	1.85142	2,027,110	12.77	0.00	0	10
R213	On	03/02/2022	9.76	Call			4,252.78000	4.25278	3,911,890	12.29	0.00	0	
R213	On	03/02/2022	9.76	Put			2,723.64000	2.72364	2,961,290	12.29	0.00	0	10
R213	On	03/02/2022	8.80	Put			5,559.72000	5.55972	5,939,420	11.68	0.00	0	
R213	On	03/02/2022	9.15	Call			2,577.27000	2.57727	2,325,830	11.91	0.00	0	2
R213	On	03/02/2022	10.60	Call			7,199.57000	7.19957	6,759,750	13.07	0.00	0	
R213	On	03/02/2022	10.15	Put			2,002.94000	2.00294	2,190,240	12.66	0.00	0	20
R213	On	03/02/2022	9.58	Call			3,713.48000	3.71348	3,398,100	12.17	0.00	0	
R213	On	03/02/2022	9.58	Put			3,141.53000	3.14153	3,404,690	12.17	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,224.50000	6.22450	6,628,950	11.57	0.00	0	
R213	On	03/02/2022	9.22	Call			2,747.75000	2.74775	2,485,730	11.95	0.00	0	4
R213	On	03/02/2022	10.25	Call			5,916.49000	5.91649	5,513,640	12.77	0.00	0	
R213	On	03/02/2022	9.97	Put			2,307.11000	2.30711	2,516,680	12.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.98	Call		4,968.98000	4.96898	4,598,720	12.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,288.79000	2.28879	2,497,070	12.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,901.96000	4.90196	4,534,280	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,817.59000	1.81759	1,618,750	11.68	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		5,558.62000	5.55862	5,167,380	12.66	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		5,629.68000	5.62968	5,236,080	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,971.79000	1.97179	2,156,730	12.68	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,349.56000	4.34956	4,676,660	11.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,325.56000	2.32556	2,536,420	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,505.02000	1.50502	1,330,930	11.57	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		4,935.43000	4.93543	4,566,460	12.47	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		7,451.56000	7.45156	7,004,640	13.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,291.43000	1.29143	1,423,050	13.07	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		1,912.34000	1.91234	2,078,310	12.44	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,898.69000	6.89869	6,484,600	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,899.54000	1.89954	2,064,570	12.45	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,827.35000	6.82735	6,415,140	12.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,925.23000	1.92523	2,092,140	12.43	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,863.00000	6.86300	6,449,850	12.44	0.00	0	
Total R213 Option											0.00	0	2,80
Total For R213											624,767.43	7	11,90
R214	On	05/08/2021	Bond Future			10.49501	69.97346	10.42353	70.40887	21.03	349,867.30	5	17,80
R214	On	04/11/2021	Bond Future			10.66068	67.46297	10.58727	67.89937	20.22	0.00	0	
R214	On	03/02/2022	Bond Future			10.83212	68.24706	10.75776	68.67810	18.56	0.00	0	
R214	On	05/05/2022	Bond Future			11.00099	65.77891	10.92478	66.21016	18.03	0.00	0	
Total R214 Future											349,867.30	5	17,80
R214	On	05/08/2021	Bond Future	12.02	Call		8,912.88000	8.91288	8,496,780	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		153.50000	0.15350	172,810	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,958.61000	8.95861	8,542,130	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		150.21000	0.15021	169,140	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,867.15000	8.86715	8,451,440	22.91	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		156.85000	0.15685	176,550	22.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,396.80000	10.39680	10,004,780	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		535.06000	0.53506	579,440	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		10,436.57000	10.43657	10,044,100	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		528.60000	0.52860	572,530	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,476.35000	10.47635	10,083,430	21.85	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		522.22000	0.52222	565,700	21.85	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,575.90000	2.57590	2,714,880	19.42	0.00	0	

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	11.39	Call		6,139.26000	6.13926	5,848,790	19.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,611.39000	2.61139	2,751,960	19.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		6,174.93000	6.17493	5,883,670	19.40	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,593.68000	2.59368	2,733,460	19.40	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		6,210.46000	6.21046	5,918,400	19.42	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		7,123.90000	7.12390	6,825,440	18.98	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,683.44000	2.68344	2,816,230	18.98	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		7,054.06000	7.05406	6,756,950	18.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,715.47000	2.71547	2,849,610	18.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		7,088.97000	7.08897	6,791,180	18.96	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,699.41000	2.69941	2,832,870	18.96	0.00	0	
Total R214 Option											0.00	0	
Total For R214											349,867.30	5	17,88
Total for Bond											191,405,408.69	4,682	1,108,26
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	

Contract Details	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										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
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	

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/08/2021 GOVI			793.62100	793.62100	797.70600	797.70600				0.00	0	9;
GOVI On 04/11/2021 GOVI			802.41100	802.41100	806.49300	806.49300				0.00	0	
GOVI On 03/02/2022 GOVI			811.73100	811.73100	815.73500	815.73500				0.00	0	
GOVI On 05/05/2022 GOVI			821.37500	821.37500	825.36300	825.36300				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 05/08/2021 GOVI	719.14	Call			785,660.00000	78.56600	744,810,000			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			785,560.00000	78.55600	744,710,000			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			785,760.00000	78.57600	744,910,000			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			780,930.00000	78.09300	740,110,000			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			780,830.00000	78.08300	740,010,000			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			780,730.00000	78.07300	739,910,000			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			229,950.00000	22.99500	189,910,000			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	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			229,850.00000	22.98500	189,810,000		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			229,750.00000	22.97500	189,710,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			371,130.00000	37.11300	331,250,000		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			371,330.00000	37.13300	331,450,000		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			371,230.00000	37.12300	331,350,000		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			799.22900	799.22900	801.79700	801.79700			0.00	0	
AL37	On	04/11/2021	Index Future			808.08100	808.08100	810.62900	810.62900			0.00	0	
AL37	On	03/02/2022	Index Future			817.46800	817.46800	819.91800	819.91800			0.00	0	
AL37	On	05/05/2022	Index Future			827.17900	827.17900	829.59600	829.59600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			913.34000	913.34000	919.54700	919.54700			0.00	0	
AL7T	On	04/11/2021	Index Future			923.45600	923.45600	929.67600	929.67600			0.00	0	
AL7T	On	03/02/2022	Index Future			934.18300	934.18300	940.33000	940.33000			0.00	0	
AL7T	On	05/05/2022	Index Future			945.28100	945.28100	951.42800	951.42800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			803.69000	803.69000	807.83200	807.83200			0.00	0	1
ALBI	On	04/11/2021	Index Future			812.59100	812.59100	816.73000	816.73000			0.00	0	
ALBI	On	03/02/2022	Index Future			822.03000	822.03000	826.09000	826.09000			0.00	0	
ALBI	On	05/05/2022	Index Future			831.79600	831.79600	835.84000	835.84000			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			297.18000	297.18000	297.17000	297.17000			0.00	0	5
IGOV	On	04/11/2021	Index Future			300.54500	300.54500	300.51600	300.51600			0.00	0	
IGOV	On	03/02/2022	Index Future			304.10800	304.10800	304.03200	304.03200			0.00	0	
IGOV	On	05/05/2022	Index Future			307.79300	307.79300	307.69200	307.69200			0.00	0	
Total IGOV Future												0.00	0	55
Total For IGOV												0.00	0	55
Total for Index												0.00	0	70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/06/2021		Jibar Future	3.68300	96.31700	3.68500	96.31500				0.00	0	
JIBAR f On 21/07/2021		Jibar Future	3.72500	96.27500	3.70500	96.29500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.76000	96.24000	3.76000	96.24000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.80500	96.19500	3.78500	96.21500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.89000	96.11000	3.87000	96.13000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.92000	96.08000	3.90000	96.10000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.05000	95.95000	4.02000	95.98000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.28500	95.71500	4.24500	95.75500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.59000	95.41000	4.52000	95.48000				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.77000	95.23000	4.70000	95.30000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.02500	94.97500	4.97500	95.02500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.19500	94.80500	5.13500	94.86500				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 :										191,405,408.69	4,682	1,140,47
ABCPI On 07/12/2023		Spot Bond	2.21000	312.38238	2.21000	312.11618				0.00	0	4,145,620,00
Total ABCPI3 SPOT										0.00	0	4,145,620,00
Total For ABCPI3										0.00	0	4,145,620,00
ABF001 On 13/09/2026		Spot Bond			0.00000	100.01631				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.76569				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	99.76725	9.65000	104.49982				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.27928				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.01438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.89367			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.41185			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.30478			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.93589			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	102.25560			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.43170			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.85439			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.10659			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.32307			0.00	0	
Total ABFN27 SPOT									0.00	0	
Total For ABFN27									0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.87419			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.99962			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.96094				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.59042				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.89955				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.84749				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.83199				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.05295				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.45079				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.44459				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.75130				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.21663				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.48513				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.74727				0.00	0	
Total ABFN41 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 ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.27698				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.86167				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.88647				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.90423				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.92145				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.31233				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.32753				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.18675				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.08900				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.19748				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.95674				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.28117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.56361				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.65990				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	149.58615				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	98.31250	100.00000	97.63494				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.71100	6.71100	6.71100	143.14421				0.00	0	80,000,00
Total ABKI04 SPOT										0.00	0	80,000,00
Total For ABKI04										0.00	0	80,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	22.19944	100.00000	22.03835				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.31100	2.31100	2.31100	152.75633				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	200.58473				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.26000	4.26000	4.26000	225.87601				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.66000	6.66000	6.66000	104.02732				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.09500	7.09500	7.09500	115.21921				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			5.16000	104.89647	5.16000	104.85291				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.19000	107.13099	5.19000	107.08625				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.66000	115.15685	6.66000	115.09536				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.87000	114.84445	7.87000	114.77220				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.63000	111.14073	5.63000	111.09044				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.57000	107.64496	7.57000	107.57977				0.00	0	56,600,000,00
Total ABS7 SPOT										0.00	0	56,600,000,00
Total For ABS7										0.00	0	56,600,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.33799	100.00000	12.25670				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.56000	317.12029	1.56000	316.86680				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.78500	173.76805	0.78500	173.63999				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.97000	9.97000	9.97000	107.26637				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.95072				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.95236				0.00	0	
Total ACL098 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 ACL098										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	99.95464				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	99.95442				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.57119				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	99.95278				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	99.95278				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.95143				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	99.95143				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	152.00312				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	153.80914				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.95539				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.95570				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	99.95691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.26530				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.25428				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.62362				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.65660				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.43727				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.88950				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.93799				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.66959				0.00	720,000,000	360,000,000
Total AGT01 SPOT										0.00	720,000,000	360,000,000
Total For AGT01										0.00	720,000,000	360,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.46320				0.00	80,000,000	40,000,000
Total AGT02 SPOT										0.00	80,000,000	40,000,000
Total For AGT02										0.00	80,000,000	40,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.34428				0.00	0	4,000,000,000
Total AGT03 SPOT										0.00	0	4,000,000,000
Total For AGT03										0.00	0	4,000,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.04507				0.00	0	1,000,000,000
Total AGT04 SPOT										0.00	0	1,000,000,000
Total For AGT04										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.88562				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.88562				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.03284				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.86111				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.85293				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.94294				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.03291				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.32708				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.41688				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.47388				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.41941				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.35000	110.26336	6.35000	110.20624				0.00	0	
Total AHF5A3 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 AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.44219				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.47255				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.07511				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.62772				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.85060				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.44212				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.47247				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.68423				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.41176				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.41176				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.45730				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.44592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.48764				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.47323				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.74454				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.70686				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.08000	109.51732	7.08000	109.45488				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.58000	104.89389	7.58000	104.83029				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.01500	94.92994	11.01500	94.84700				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.70000	177.32771	5.70000	177.12691				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.00889				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.77110				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.08221				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF08 On 24/07/2021 Spot Bond					0.00000	100.80158				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.05623				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.22804				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.46295				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.45953				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.92530				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.45617				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.22412				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.61000	240.61284	4.61000	240.36133				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.62500	218.11164	4.62500	217.88336				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.76000	172.75456	1.76000	172.61339				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN145										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.80500	172.70804	1.80500	172.56627				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.37000	190.21419	4.37000	190.01900				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	100.63845				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.47454				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	99.95495				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	99.94729				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.30568				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.72000	111.40729	4.72000	111.28937				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.95954				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.95888				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.94800				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.49353				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.55727				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.28674				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.94745				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN274 On 20/06/2023 Spot Bond					0.00000	99.95368				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.50219				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	100.46810				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.44068				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.02421				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	99.89691				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	99.95587				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	99.94256				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			3.82500	3.82500	3.82500	107.08703				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			4.77500	4.77500	4.77500	97.69847				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.95837				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	99.95195				0.00	0	
Total ASN328 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 ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.62685				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.14388				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.83000	109.84204	4.83000	109.72479				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.95503				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.95949				0.00	760,800,000	192,700,000
Total ASN346 SPOT										0.00	760,800,000	192,700,000
Total For ASN346										0.00	760,800,000	192,700,000
ASN35: On 20/06/2024 Spot Bond					0.00000	99.94226				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.95705				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.95705				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.28659				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.94774				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.95792				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.95621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.78127				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.04267				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.04267				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.60406				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.95751				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.41927				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.01391				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.95783				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.94971				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.16747				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42: On 20/12/2024 Spot Bond					0.00000	103.77647				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.94754				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.94559				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.94573				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.77049				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.90133				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.88591				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.89451				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	102.94217				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	102.20832				0.00	0	
Total ASN463 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 ASN463									0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.56191			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	103.22479		6,324,900,000,000.00	580,000,000	290,000,00	
Total ASN470 SPOT								6,324,900,000,000.00	580,000,000	290,000,00	
Total For ASN470								6,324,900,000,000.00	580,000,000	290,000,00	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.68250			0.00	0	
Total ASN471 SPOT									0.00	0	
Total For ASN471									0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.80157			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	102.10958		7,772,700,000,000.00	780,000,000	390,000,00	
Total ASN473 SPOT								7,772,700,000,000.00	780,000,000	390,000,00	
Total For ASN473								7,772,700,000,000.00	780,000,000	390,000,00	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	102.81460			0.00	0	
Total ASN474 SPOT									0.00	0	
Total For ASN474									0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.54063			0.00	0	
Total ASN476 SPOT									0.00	0	
Total For ASN476									0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	99.95620			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.94736			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	103.14430			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	99.95636			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 02/09/2021 Spot Bond					0.00000	100.21133				0.00	780,000,000	390,000,000
Total ASN490 SPOT										0.00	780,000,000	390,000,000
Total For ASN490										0.00	780,000,000	390,000,000
ASN491 On 07/09/2021 Spot Bond					0.00000	100.18449				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN493 On 30/09/2021 Spot Bond					0.00000	101.03019				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN494 On 08/09/2021 Spot Bond					0.00000	100.12577				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN495 On 15/09/2025 Spot Bond					0.00000	100.01301				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	100.01301				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	99.95762				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.00000	100.00000	9.00000	108.43732				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.18000	100.00000	8.18000	108.64962				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.36000	100.00000	8.36000	104.41370				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.36000	100.00000	8.36000	104.01156				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	103.52697	9.10000	103.45066				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.27830	11.05000	104.18540				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.25906	11.00000	104.16657				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.06654	10.50000	103.97832				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.06654	10.50000	103.97832			6,720,000,000,000.00	640,000,000	320,000,000	
Total ASN538 SPOT									6,720,000,000,000.00	640,000,000	320,000,000	
Total For ASN538									6,720,000,000,000.00	640,000,000	320,000,000	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.25671				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.75883				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.40560				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.10505	10.60000	104.01598			3,392,000,000,000.00	320,000,000	160,000,000	
Total ASN545 SPOT									3,392,000,000,000.00	320,000,000	160,000,000	
Total For ASN545									3,392,000,000,000.00	320,000,000	160,000,000	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.96172	10.47000	103.96703				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.07259	10.55000	103.98297				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.70379				0.00	0	
Total ASN560 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 ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.87805				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.22412				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.04300				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.95952				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.97118				0.00	0	4,000,000,00
Total ASN580 SPOT										0.00	0	4,000,000,00
Total For ASN580										0.00	0	4,000,000,00
ASN58: On 14/11/2022 Spot Bond					0.00000	100.62587				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.15591				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.56112				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.03284				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.03830				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	101.63696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN593 On 01/07/2021 Spot Bond					0.00000	100.99904				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN594 On 31/01/2022 Spot Bond			9.22000	102.99682	9.22000	103.49592				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.00955				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.99357				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 16/07/2021 Spot Bond					0.00000	100.81037				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN598 On 22/07/2021 Spot Bond					0.00000	100.71993				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.78771				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.87498				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.40881				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.76109				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	100.92525				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	100.88500				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.77827				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.95415				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN615 On 10/08/2021 Spot Bond					0.00000	100.51286				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN616 On 11/08/2021 Spot Bond					0.00000	101.09632				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.36951				0.00	540,000,000	270,000,000
Total ASN617 SPOT										0.00	540,000,000	270,000,000
Total For ASN617										0.00	540,000,000	270,000,000
ASN618 On 11/08/2021 Spot Bond					0.00000	101.02511				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.77789				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.65870				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN621 On 13/08/2021 Spot Bond					0.00000	100.59752				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN622 On 17/08/2021 Spot Bond					0.00000	100.40796				0.00	0	
Total ASN622 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 ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	100.55242				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.95684				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.32272				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.32272				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.46806				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.12483				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.15546				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.13681				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
Total ASN634 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For ASN634									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
BAW21 On 24/03/2022 Spot Bond			5.35000	105.12597	5.35000	105.08073			535,000,000,000.00	100,000,000	50,000,000	
Total BAW21 SPOT									535,000,000,000.00	100,000,000	50,000,000	
Total For BAW21									535,000,000,000.00	100,000,000	50,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.21802	9.30000	102.14230			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.58525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.50398				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.38228				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.31341				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.09784				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.12000	101.21231	6.12000	101.16231				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.84688				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.57480				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.80842				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.50199				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.77521				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.55000	8.55000	8.55000	106.71131				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7' On 30/06/2021 Spot Bond					0.00000	101.63807				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.58000	10.58000	10.58000	108.47863				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.64068				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.60147				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.57707				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.57720				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.59773				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.07480				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.82920				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.81014				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.88321				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.82869				0.00	0	
Total BAYA82 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 BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.88261				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.77448				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.88245				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.77525				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.88272				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.82879				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.09906				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.15211				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.15211				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.15211				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.20630				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.15278				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.45112				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.26076				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.52500	7.52500	7.52500	104.47068				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.70633				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.57928				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.11364				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.16375				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.35000	108.54368	7.35000	108.47983				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.30276				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.12160				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL13 On 20/08/2021 Spot Bond			6.35000	104.77631	6.35000	104.72222				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.03880				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.64575				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.50175				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.81091				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.91604				0.00	0	200,000,00
Total BGL18 SPOT										0.00	0	200,000,00
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	105.85108				0.00	0	159,000,00
Total BGL19 SPOT										0.00	0	159,000,00
Total For BGL19										0.00	0	159,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.59582				0.00	580,000,000	290,000,00
Total BGT01 SPOT										0.00	580,000,000	290,000,00
Total For BGT01										0.00	580,000,000	290,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.80769				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.58543				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.76859				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.09000	108.68063	6.09000	108.62749				0.00	0	
Total BID11 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 BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.04191				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.26089				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.54455				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.76987				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.87225				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.17688				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.72100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.22700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.21800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.47701				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.22879				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.80964				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.77555				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.42378				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.11808				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.24208				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	100.97184				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.65062				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.70069				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.89720				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.96671				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.62180				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.65059				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.67562				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ21 On 10/11/2021 Spot Bond					0.00000	100.64793				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 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	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	101.27040				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.14563				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.02000	110.14861	7.02000	110.08599				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.27000	111.72113	7.27000	111.65575				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.06000	112.77107	8.06000	112.69846				0.00	0	106,061,50
Total CCT03 SPOT										0.00	0	106,061,50
Total For CCT03										0.00	0	106,061,50
CCT04 On 17/07/2027 Spot Bond			9.29000	108.35510	9.29000	106.42530				0.00	0	20,177,60
Total CCT04 SPOT										0.00	0	20,177,60
Total For CCT04										0.00	0	20,177,60
CGR42 On 03/08/2023 Spot Bond					0.00000	101.03797				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.82258				0.00	0	
Total CGR43 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 CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.97210				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.44343				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.47436				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.22398				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.29988				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.67807				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	163.02005	3.14000	162.78755				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.73000	1.73000	1.73000	162.73076				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.30561	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 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	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.50636				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.12000	111.06696	7.12000	111.00363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	113.49036	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	100.91213				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.89962				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.24713				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.63436	10.98000	101.54584				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	118.98904	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	99.95586				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.57177				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39(On 14/11/2022 Spot Bond					0.00000	100.56702				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.73000	172.78557	1.73000	172.64481				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.01100	139.45213	5.01100	139.30127				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.45100	137.39619	5.45100	137.24268				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(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	
CLN45(On 17/11/2021 Spot Bond					0.00000	100.52776				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	100.45804				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	100.54158				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.55000	105.15712	6.55000	105.10188				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.32774				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	99.92694				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.18536				0.00	0	
Total CLN469 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 CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.56199				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47 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	
CLN47 On 29/11/2021 Spot Bond			100.00000	72.64610	100.00000	72.23412				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	100.57759				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48 On 02/12/2021 Spot Bond			6.04500	102.05799	6.04500	102.00865				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48 On 07/06/2022 Spot Bond			10.16000	102.69161	10.16000	101.34800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.35000	106.56401	6.35000	106.50883				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.18679				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	99.94794				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.30868				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.75000	112.38595	6.75000	112.32514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.31703				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	101.11307				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.17697				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.56387				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.50997				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.15984				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.62486				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	94.94020				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.62225	9.96000	102.54097				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.39741	10.01000	101.31627				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.41722				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	99.76843	9.60000	104.58425				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.02198				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.34194				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.57456	9.20000	102.49937				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.68949				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.28543				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.82483				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.21966				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.59058				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.02198				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.95188				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.99196				0.00	0	
Total CLN534 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 CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.75000	109.77533	8.75000	109.69744				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.77054				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.82742				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.13098				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	142.63100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.29159				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.28285				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.22000	110.75631	8.22000	110.68239				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.27000	108.00528	8.27000	107.93395				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.36000	107.59078	8.36000	107.51898				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	310.19928				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.53775				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.57964				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.40534				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.25354				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	112.67900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.62095				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.91378	10.19000	100.89707				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.22000	108.11881	8.22000	108.04784				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.62682				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.40793				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	103.98191				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.22644				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.58485				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.45000	106.58470	8.45000	106.51281				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.60977				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.58794				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.04383				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	99.94693				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.95089				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.21279				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.61618				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.27452				0.00	0	
Total CLN582 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 CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.01744				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.86111				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.26667				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.37727				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.12873				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.01641				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.91997				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.75404				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.43100	144.32443	3.43100	115.80059				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.39858				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.21482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.39858				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.61031				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.14298				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.11744				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.19465				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.63459				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.54963				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.85826				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	100.98382				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.39249				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.30264	9.32000	101.22703				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.83371				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.17431				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.37898				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.27396				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.17198				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.50916				0.00	0	
Total CLN617 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 CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.51904				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.26665				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.75078				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.74806				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.80823				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 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	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.84185				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.36000	107.58636	6.36000	107.53055				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.54435				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.14253				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.54000	66.24740	11.54000	88.21286				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.50749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			8.92000	105.15954	8.92000	105.08351				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	100.54191				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.49096				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.40970				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.60572				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.00406				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	100.41930				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.53947				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63(On 19/02/2022 Spot Bond					0.00000	100.65928				0.00	0	420,000,00
Total CLN638 SPOT										0.00	0	420,000,00
Total For CLN638										0.00	0	420,000,00
CLN63(On 12/08/2022 Spot Bond					0.00000	100.53455				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.58817				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	100.86605				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.42158				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.78789				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.53947				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.28165				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.53947				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.43369				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.53947				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	104.93300				0.00	0	
Total CLN655 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 CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	99.94574				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.42919				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.65301				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.13000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.07800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	138.11600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.63828				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.37241				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.64653				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.40835				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.69068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67(On 27/02/2023 Spot Bond					0.00000	100.36634				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67' On 19/08/2025 Spot Bond					0.00000	100.59628				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond					0.00000	100.13936				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.02265	144.20332	4.02265	117.07279				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.02265	144.20332	4.02265	117.07355				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 18/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67(On 19/08/2025 Spot Bond					0.00000	100.60844				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.64086				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67(On 21/12/2026 Spot Bond					0.00000	99.95578				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.62710				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68' On 19/08/2025 Spot Bond					0.00000	100.61898				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.16089				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.95796				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	99.95666				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.59364				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	99.94763				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	99.94740				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.95456				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	101.21579				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.95463				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.67908				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.32314				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.95689				0.00	0	
Total CLN696 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 CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.55932				0.00	0	390,000,00
Total CLN697 SPOT										0.00	0	390,000,00
Total For CLN697										0.00	0	390,000,00
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.99596				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.68964				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.25549				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.52820				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	85.40353				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	81.65678				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.08393				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	87.14142				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	88.51230				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.65706				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.10494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.95554				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.53792				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.78636				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.09558				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.50426				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.95521				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.95521				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.95521				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.55571				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	99.96436				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.09455				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.53197				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.86097				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	100.23474				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.58613				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95924				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95924				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95924				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95842				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95842				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95842				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.14179				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.20545				0.00	0	
Total CLN731 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 CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.86022				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.09644				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.66011				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.71847				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	99.95067				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	99.94820				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.70200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.28387				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.53135				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.11882				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.75497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.70472				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.77891				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.35054				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	99.95459				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.57452				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	70,000,000,000	70,000,000,000	
Total CLN750 SPOT									10,000,000,000,000.00	70,000,000,000	70,000,000,000	
Total For CLN750									10,000,000,000,000.00	70,000,000,000	70,000,000,000	
CLN81 On 18/04/2028 Spot Bond			7.52500	104.53396	7.52500	104.47068			0.00	0		
Total CLN81 SPOT									0.00	0		
Total For CLN81									0.00	0		
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.52130			0.00	0		
Total CLNF16 SPOT									0.00	0		
Total For CLNF16									0.00	0		
COJ05 On 05/06/2023 Spot Bond			7.75000	108.46942	7.75000	108.40184			0.00	0	13,000,000,000	
Total COJ05 SPOT									0.00	0	13,000,000,000	
Total For COJ05									0.00	0	13,000,000,000	
COJ08 On 22/06/2026 Spot Bond			9.37000	108.14728	9.37000	108.06569			0.00	0	19,844,600	
Total COJ08 SPOT									0.00	0	19,844,600	
Total For COJ08									0.00	0	19,844,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.53000	110.03169	6.53000	109.97375				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.18500	105.11707	7.18500	105.05627				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.78000	104.21938	9.78000	104.13785				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			9.87000	98.37577	9.87000	98.29812				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.55000	9.55000	9.55000	110.19657				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.50739				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.95457				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	99.90252				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.56609				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.41271				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.90555				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.11334				0.00	0	
Total DNG100 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 DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.92347			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.84614			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.13156			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.89193			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.41253			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.35732			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.62000	8.62000	8.62000	106.13854			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.90510			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.44599			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.30000	99.94825	6.30000	100.00000			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.67000	108.35562	6.67000	108.29672		203,190,878,000.00		30,463,400	107,472,800
Total DV23 SPOT								203,190,878,000.00		30,463,400	107,472,800
Total For DV23								203,190,878,000.00		30,463,400	107,472,800
DV23/R On 27/02/2023 Spot Bond			100.00000	35.85963	100.00000	35.61945			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	35.85963	100.00000	35.61945			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.22000	111.66464	6.22000	111.60796			0.00	0	737,80
Total DV24 SPOT									0.00	0	737,80
Total For DV24									0.00	0	737,80
DV24/R On 18/02/2024 Spot Bond			9.69000	103.26743	9.69000	103.18648			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.26743	9.69000	103.18648			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.00500	98.79831	11.00500	98.71063			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	103.40460	10.10000	103.32020			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.40460	10.10000	103.32020			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	100.27547			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.65286			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.70483			0.00	600,000,000	600,000,000
Total DVF22B SPOT									0.00	600,000,000	600,000,000
Total For DVF22B									0.00	600,000,000	600,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.94256			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.34718			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.64485			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.45721			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.54253				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.47378				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.68962				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.67223				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.96554				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.71079				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.67774				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.49900				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	106.23686	4.30000	106.19951				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.75500	105.42591	5.75500	105.37716				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.66000	110.74949	6.66000	110.69036				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.87000	109.93589	4.87000	109.81892				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.72000	98.69721	4.72000	98.59273				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	134.89533	2.25000	134.77966				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.64000	146.20958	3.64000	146.06835		20,748,000,000,000.00		5,700,000,000	1,900,000,000	
Total EL28 SPOT								20,748,000,000,000.00		5,700,000,000	1,900,000,000	
Total For EL28								20,748,000,000,000.00		5,700,000,000	1,900,000,000	
EL29 On 19/11/2029 Spot Bond			3.65200	132.74408	3.65200	132.61573				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.69500	130.16958	3.69500	130.04263				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.51000	111.94836	4.51000	111.83222				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.69000	100.66309	4.69000	100.55679				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	134.89533	2.25000	134.77966				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	147.73859				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	145.37788				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	112.24939				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	111.32002				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.83880				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	102.03580				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	103.31144				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.52591				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	98.85153				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	100.52472				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			8.94000	104.04557	8.94000	103.97142				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			10.60500	10.60500	10.60500	96.65502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.95500	10.95500	10.95500	100.85642				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.02000	104.00439	9.02000	102.27555				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.02000	9.02000	9.02000	108.33545				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.09000	11.09000	11.09000	82.88803				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.16000	10.16000	10.16000	101.79591				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.09000	11.09000	11.09000	95.77568				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.21730				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.15790				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.16236				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.01951				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.01811				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.61696				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.25838				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.33867				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.58438				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.01754				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.22003				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.22605				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.92888				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.12712				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.75254				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.48444				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.46268				0.00	0	
Total ERS3B7 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 ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.51918				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.46702				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.48874				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.45576				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.44529				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.51045				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.01000	110.02890	6.01000	109.97492				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	104.04207	10.00000	103.95797				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.09000	100.76048	8.09000	100.69500		873,357,568,000.00			107,955,200	2,734,832,200
Total ES26 SPOT								873,357,568,000.00			107,955,200	2,734,832,200
Total For ES26								873,357,568,000.00			107,955,200	2,734,832,200
ES26/R On 02/04/2026 Spot Bond			7.85000	101.69727	7.85000	101.63311				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			10.93000	79.12728	10.85000	79.50557		1,238,688,156,000.00			113,329,200	2,784,209,800
Total ES33 SPOT								1,238,688,156,000.00			113,329,200	2,784,209,800
Total For ES33								1,238,688,156,000.00			113,329,200	2,784,209,800
ES33/R On 15/09/2033 Spot Bond			7.50000	101.98009	7.50000	101.91890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.47000	77.93731	11.39500	78.34333				597,241,376,784,000.00	52,069,867,200	3,625,486,60
Total ES42 SPOT										17,241,376,784,000.00	52,069,867,200	3,625,486,60
Total For ES42										17,241,376,784,000.00	52,069,867,200	3,625,486,60
ES42/R On 25/04/2042 Spot Bond			8.50000	101.30486	8.50000	101.23575				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.11355				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.13211				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.95501				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.49860				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.43503				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.47611				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.49778				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.76759				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.28383				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.35917			0.00	0	
Total FIFC36 SPOT									0.00	0	
Total For FIFC36									0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.61963			0.00	0	
Total FRB17 SPOT									0.00	0	
Total For FRB17									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.53607			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.27241			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.69615			0.00	0	200,000,0€
Total FRB23 SPOT									0.00	0	200,000,0€
Total For FRB23									0.00	0	200,000,0€
FRB24 On 08/11/2023 Spot Bond					0.00000	103.34524			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.22216			0.00	480,000,000	240,000,0€
Total FRB25 SPOT									0.00	480,000,000	240,000,0€
Total For FRB25									0.00	480,000,000	240,000,0€
FRB26 On 03/06/2024 Spot Bond					0.00000	100.35482			0.00	480,000,000	240,000,0€
Total FRB26 SPOT									0.00	480,000,000	240,000,0€
Total For FRB26									0.00	480,000,000	240,000,0€
FRB27 On 03/06/2026 Spot Bond			8.72000	106.30137	8.72000	106.22703		2,092,800,000,000.00	0.00	240,000,000	120,000,0€
Total FRB27 SPOT								2,092,800,000,000.00	0.00	240,000,000	120,000,0€
Total For FRB27								2,092,800,000,000.00	0.00	240,000,000	120,000,0€
FRB28 On 02/12/2025 Spot Bond					0.00000	104.08235			0.00	200,000,000	100,000,0€
Total FRB28 SPOT									0.00	200,000,000	100,000,0€
Total For FRB28									0.00	200,000,000	100,000,0€
FRB29 On 19/04/2026 Spot Bond					0.00000	102.38572			0.00	0	1,000,000,0€
Total FRB29 SPOT									0.00	0	1,000,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB29										0.00	0	1,000,000.00
FRB30 On 19/04/2026 Spot Bond			7.92000	102.31374	7.92000	102.24862				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.79000	173.76283	0.79000	173.63470				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.81000	315.28752	1.81000	315.02907			36,200,000,000.00	20,000,000	10,000,000	
Total FRBI23 SPOT									36,200,000,000.00	20,000,000	10,000,000	
Total For FRBI23									36,200,000,000.00	20,000,000	10,000,000	
FRBI25 On 31/01/2025 Spot Bond			2.27600	2.27600	2.27600	152.94050			0.00	0	0	
Total FRBI25 SPOT									0.00	0	0	
Total For FRBI25									0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			3.45000	201.14392	3.45000	200.95240			0.00	0	0	
Total FRBI28 SPOT									0.00	0	0	
Total For FRBI28									0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			3.77000	3.77000	3.77000	107.50404			0.00	0	0	
Total FRBI29 SPOT									0.00	0	0	
Total For FRBI29									0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	216.07081			0.00	0	0	
Total FRBI33 SPOT									0.00	0	0	
Total For FRBI33									0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.19000	91.46728	5.19000	91.36745			0.00	0	0	
Total FRBI46 SPOT									0.00	0	0	
Total For FRBI46									0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			4.91000	95.86438	4.91000	97.67203			0.00	0	0	
Total FRBI50 SPOT									0.00	0	0	
Total For FRBI50									0.00	0	0	
FRBZ02 On 28/10/2024 Spot Bond			6.11000	6.11000	6.11000	81.86113			0.00	0	0	
Total FRBZ02 SPOT									0.00	0	0	
Total For FRBZ02									0.00	0	0	
FRBZ03 On 10/12/2024 Spot Bond			6.18000	6.18000	6.18000	81.09563			0.00	0	0	
Total FRBZ03 SPOT									0.00	0	0	
Total For FRBZ03									0.00	0	0	
FRC16 On 31/01/2025 Spot Bond			3.61100	3.61100	3.61100	146.09643			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC170 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	
FRC180 On 06/08/2023 Spot Bond					0.00000	97.71061				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC200 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	
FRC208 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	
FRC220 On 31/01/2022 Spot Bond			1.84000	172.67188	1.84000	172.52965				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC230 On 31/01/2022 Spot Bond			2.70000	171.78769	2.70000	171.63408				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	100.70548				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC250 On 14/03/2022 Spot Bond					0.00000	100.02191				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC250 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	
FRC250 On 17/07/2027 Spot Bond					0.00000	102.69378				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC260 On 20/06/2021 Spot Bond					0.00000	99.95220				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	102.53218				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.78578				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.65998				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.42316				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	99.95062				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.95688				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.79089				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	99.99982				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	109.97586				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	99.95733				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	100.91808				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.55282				0.00	0	
Total FRC296 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 FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.56232				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	99.94249				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.87007				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.06090				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.34447				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.79639				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.31645				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.98307				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	99.95827				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.95150				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	99.94653				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.19675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.04679				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.79641				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	97.66773				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.94636				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	99.94518				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.95077				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.06313				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.94413				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.09343				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.32882				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.62854				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.93246				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.84670				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	101.57061				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.66160				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.73356				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.98734				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	99.93612				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.43834				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	99.95621				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.00226				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	100.67566				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	99.94197				0.00	0	
Total FRC346 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 FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.09419				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.89918				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.85243				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.77257				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.31047				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.35440				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.86575				0.00	0	320,000,00
Total FRC353 SPOT										0.00	0	320,000,00
Total For FRC353										0.00	0	320,000,00
FRC35 On 30/09/2021 Spot Bond					0.00000	101.24277				0.00	0	630,000,00
Total FRC354 SPOT										0.00	0	630,000,00
Total For FRC354										0.00	0	630,000,00
FRC35 On 31/07/2023 Spot Bond					0.00000	100.86708				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.84695				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.85774				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.61904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.98123				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.82564				0.00	0	320,000,00
Total FRC360 SPOT										0.00	0	320,000,00
Total For FRC360										0.00	0	320,000,00
FRC360 On 31/01/2024 Spot Bond					0.00000	100.81499				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.19268				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.60119				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.36221				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.38107				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	99.92211				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.30847				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.15321				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.09873				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC370 On 20/06/2026 Spot Bond					0.00000	99.86470				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	99.86429				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	171.86236				0.00	0	
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	171.92473				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	171.94552				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.27000	102.88663	4.27000	102.78209				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.62000	112.85362	4.62000	112.73508				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.88965				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.27849				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.79816				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.83784				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.50325				0.00	0	
Total FRJ24 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 FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.97718				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.51044				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.22535				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.37725				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.09800	4.09800	4.09800	102.29114				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	113.90792				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.26226				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.75896				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.68000	111.98314	4.68000	111.86496				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.56000	219.51031	4.56000	219.28168				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.82000	109.98322	4.82000	109.86592				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.59000	4.59000	4.59000	218.63497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.16100	148.50093	3.16100	148.36256				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	127.18767	3.70500	127.06351				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.62000	112.85362	4.62000	112.73508				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.71000	216.29867	4.71000	216.07081				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.76000	215.24062	4.76000	215.01303				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.69100	121.01709	2.69100	150.77348				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.79000	214.60877	4.79000	214.38134				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.82000	109.98322	4.82000	109.86592				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.18000	192.41468	4.18000	192.22016				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.57000	99.97626	5.57000	99.86359				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			4.07000	193.70194	4.07000	193.50784				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 31/03/2028 Spot Bond			4.13000	192.99859	4.13000	192.80425				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.30000	204.20029	5.30000	203.97557				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.52000	100.60801	5.52000	100.49502				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	109.86592				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.80000	108.55023	4.80000	110.14886				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.94000	195.23594	3.94000	195.04233				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.07000	208.81749	5.07000	208.59152				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.07000	193.70194	4.07000	193.50784				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.07000	193.70194	4.07000	193.50784				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.36000	190.32929	4.36000	190.13414				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.46100	146.98782	3.46100	146.84726				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.54000	172.98229	1.54000	172.84406				0.00	0	
Total FRS147 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 FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.42000	189.63991	4.42000	189.44456				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.46000	189.18191	4.46000	188.98643				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.43100	147.13831	3.43100	146.99797				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.93500	195.29522	3.93500	195.10163				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.47000	4.47000	4.47000	188.87208				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.38678				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.46391				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.92540				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.01989				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.35409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	161.85263				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	179.18668				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	146.35403				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	161.12652				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	34.11501				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.60467				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.69441				0.00	200,000,000	50,000,000
Total FRS199 SPOT										0.00	200,000,000	50,000,000
Total For FRS199										0.00	200,000,000	50,000,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.58473				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.36062				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	101.00530				0.00	200,000,000	50,000,000
Total FRS206 SPOT										0.00	200,000,000	50,000,000
Total For FRS206										0.00	200,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS205 On 18/11/2024 Spot Bond					0.00000	100.46162				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	99.96272				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.08019				0.00	0	3,000,000.00
Total FRS222 SPOT										0.00	0	3,000,000.00
Total For FRS222										0.00	0	3,000,000.00
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	99.95621				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.30507				0.00	0	1,000,000,00
Total FRS227 SPOT										0.00	0	1,000,000,00
Total For FRS227										0.00	0	1,000,000,00
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.57728				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	101.63671				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	113.60124				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	109.35498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	104.04231				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.27284				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	87.52846				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.22700				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	104.39321				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	99.97250				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.50759				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	100.61904				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.62037				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	96.67019				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.61637				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.22643				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	97.82589				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	102.78950				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.01657				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.35547				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 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 FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
Total FRS266 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For FRS266									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
FRS36 On 07/12/2023 Spot Bond			1.82000	1.82000	1.82000	314.95583			0.00	0	0	
Total FRS36 SPOT									0.00	0	0	
Total For FRS36									0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.56000	317.12029	1.56000	316.86680			0.00	0	0	
Total FRS37 SPOT									0.00	0	0	
Total For FRS37									0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			1.56000	1.56000	1.56000	316.86680			0.00	0	0	
Total FRS43 SPOT									0.00	0	0	
Total For FRS43									0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			0.78000	173.77328	0.78000	173.64528			0.00	0	0	
Total FRS46 SPOT									0.00	0	0	
Total For FRS46									0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			0.78000	173.77328	0.78000	173.64528			0.00	0	0	
Total FRS51 SPOT									0.00	0	0	
Total For FRS51									0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.68553			0.00	0	0	
Total FRS62 SPOT									0.00	0	0	
Total For FRS62									0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			4.52000	106.04028	4.52000	105.92976			0.00	0	0	
Total FRS64 SPOT									0.00	0	0	
Total For FRS64									0.00	0	0	
FRS81 On 30/10/2042 Spot Bond			4.08000	74.39456	4.08000	112.83302			0.00	0	0	
Total FRS81 SPOT									0.00	0	0	
Total For FRS81									0.00	0	0	
FRS85 On 31/01/2025 Spot Bond			2.58100	2.58100	2.58100	151.34436			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.86100	2.86100	2.86100	149.89618				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.62000	2.62000	2.62000	309.16520				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.13000	5.13000	5.13000	106.52116				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			5.97000	115.10212	5.97000	115.04664				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.52000	115.37058	6.52000	115.30925		5,216,000,000,000.00		800,000,000	800,000,000	800,000,000
Total FRX25 SPOT								5,216,000,000,000.00		800,000,000	800,000,000	800,000,000
Total For FRX25								5,216,000,000,000.00		800,000,000	800,000,000	800,000,000
FRX26 On 01/10/2026 Spot Bond			7.20000	112.03562	7.20000	111.97068		87,521,814,720,000.00		12,155,807,600	20,033,591,100	20,033,591,100
Total FRX26 SPOT								87,521,814,720,000.00		12,155,807,600	20,033,591,100	20,033,591,100
Total For FRX26								87,521,814,720,000.00		12,155,807,600	20,033,591,100	20,033,591,100
FRX27 On 07/03/2027 Spot Bond			7.29000	116.26642	7.29000	116.19857		0.00		0	0	0
Total FRX27 SPOT								0.00		0	0	0
Total For FRX27								0.00		0	0	0
FRX28 On 26/07/2028 Spot Bond			7.53000	118.10684	7.53000	118.03451		0.00		0	0	0
Total FRX28 SPOT								0.00		0	0	0
Total For FRX28								0.00		0	0	0
FRX30 On 31/01/2030 Spot Bond			8.61000	110.61310	8.61000	110.53585		0.00		0	0	0
Total FRX30 SPOT								0.00		0	0	0
Total For FRX30								0.00		0	0	0
FRX31 On 21/02/2031 Spot Bond			8.68500	108.38576	8.68500	108.30943		0.00		0	0	0
Total FRX31 SPOT								0.00		0	0	0
Total For FRX31								0.00		0	0	0
FRX32 On 31/03/2032 Spot Bond			8.77000	114.37025	8.77000	114.28981		0.00		0	0	0
Total FRX32 SPOT								0.00		0	0	0
Total For FRX32								0.00		0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			10.49000	79.80534	10.49000	79.73849				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.30218				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.70547				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.40991				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.39020				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.40358				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.40751				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.33495				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.33206				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.40560				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.34764				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.35690				0.00	0	
Total GH5B1 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 GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.49808				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.37000	113.73708	3.37000	113.62951				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.34646				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.21722				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.95578				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.20000	110.20775	6.20000	110.15262				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.55879				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.88189				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.67000	104.77998	8.67000	104.70711				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.93747				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.92992				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.13574				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.43227				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.93498				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.67713				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.10647				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.11074				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.54173				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.29878				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.27107				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.19453				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.44259				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.23451				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	101.14468				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.71632				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.31243				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.30765				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.42876				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.95430				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.91542				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.82462				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.89299				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.83579				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.17438				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.08091				0.00	0	
Total H10T3 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 H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.15778				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	101.00864				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.24959				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.96075				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.51292				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.65880				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.75199				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.29268				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.16663				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.10959				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.22464				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.14892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.12735				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.16000	312.74370	2.16000	312.47845				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.51000	2.51000	2.51000	317.92550				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.66000	107.43746	9.66000	107.35350				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.60000	79.61739	4.60000	102.36782				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			10.95000	91.89381	10.95000	91.81266				0.00	0	4,758,960,60
Total HWAY34 SPOT										0.00	0	4,758,960,60
Total For HWAY34										0.00	0	4,758,960,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.68799	100.00000	12.60301				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			10.99000	91.24777	10.99000	91.16690				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	12.68677	100.00000	12.60180				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	101.03453				0.00	30,000,000,000	15,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	15,000,000,00
Total For HWF11										0.00	30,000,000,000	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.84490				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	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
HWF13 On 28/11/2022 Spot Bond					0.00000	100.30166			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.01000	154.47805	2.01100	154.34332		428,086,383,000,000.00	212,978,300,000	431,938,952,800	
Total I2025 SPOT								28,086,383,000,000.00	212,978,300,000	431,938,952,800	
Total For I2025								28,086,383,000,000.00	212,978,300,000	431,938,952,800	
I2029 On 31/03/2029 Spot Bond			2.90000	114.45248	2.90000	114.34857		20,685,120,000,000.00	7,132,800,000	185,483,702,900	
Total I2029 SPOT								20,685,120,000,000.00	7,132,800,000	185,483,702,900	
Total For I2029								20,685,120,000,000.00	7,132,800,000	185,483,702,900	
I2033 On 28/02/2033 Spot Bond			3.76000	108.32946	3.77000	108.11399		143,869,716,224,000.00	38,263,222,400	190,012,859,200	
Total I2033 SPOT								13,869,716,224,000.00	38,263,222,400	190,012,859,200	
Total For I2033								13,869,716,224,000.00	38,263,222,400	190,012,859,200	
I2038 On 31/01/2038 Spot Bond			3.92000	123.63322	3.92000	123.51036		642,259,464,000,000.00	163,841,700,000	393,198,520,400	
Total I2038 SPOT								12,259,464,000,000.00	163,841,700,000	393,198,520,400	
Total For I2038								12,259,464,000,000.00	163,841,700,000	393,198,520,400	
I2046 On 31/03/2046 Spot Bond			3.93500	112.69414	3.93000	112.67909		154,241,265,320,000.00	39,197,272,000	322,883,184,600	
Total I2046 SPOT								14,241,265,320,000.00	39,197,272,000	322,883,184,600	
Total For I2046								14,241,265,320,000.00	39,197,272,000	322,883,184,600	
I2050 On 31/12/2050 Spot Bond			3.91000	115.46828	3.91000	117.26485		303,512,186,000,000.00	77,624,600,000	286,758,213,300	
Total I2050 SPOT								13,512,186,000,000.00	77,624,600,000	286,758,213,300	
Total For I2050								13,512,186,000,000.00	77,624,600,000	286,758,213,300	
IBL101 On 24/05/2022 Spot Bond			6.06500	6.06500	6.06500	103.29685		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.94841		0.00	45,000,000	45,000,000	
Total IBL102 SPOT								0.00	45,000,000	45,000,000	
Total For IBL102								0.00	45,000,000	45,000,000	
IBL109 On 07/12/2023 Spot Bond			2.28000	311.87742	2.28000	311.60988		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.50753		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.39888		0.00	0		
Total IBL115 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 IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.45432				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.75420				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.49572				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.93934				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.34460				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.89357				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.55962				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.01290				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.97914				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.37887				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.35519				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.55326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.49932				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.39375				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.39176				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.95753				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.14382				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.30669				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.31969				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.94193				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.39711				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.73826				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.71428				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL157 On 21/01/2023 Spot Bond					0.00000	100.73795				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.54894				0.00	0	5,000,000,00
Total IBL159 SPOT										0.00	0	5,000,000,00
Total For IBL159										0.00	0	5,000,000,00
IBL160 On 12/02/2026 Spot Bond					0.00000	100.59976				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.54225				0.00	5,000,000,000	9,530,000,00
Total IBL161 SPOT										0.00	5,000,000,000	9,530,000,00
Total For IBL161										0.00	5,000,000,000	9,530,000,00
IBL162 On 13/04/2024 Spot Bond					0.00000	100.88018				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.91182				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.64804				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.48732				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.42080				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.43564				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.49712				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.32207				0.00	0	
Total IBL171 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 IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.86000	0.86000	0.86000	173.56062				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.71000	111.99348	6.71000	111.93224				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.74434				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.18000	173.35615	1.18000	173.22274				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.14000	107.37975	5.14000	107.33534				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.26675				0.00	380,000,000	190,000,000
Total IBL95 SPOT										0.00	380,000,000	190,000,000
Total For IBL95										0.00	380,000,000	190,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	102.62472				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.92000	105.52068	7.92000	105.45389				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.50500	111.64158	9.50500	111.92671				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.16747				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.49000	110.38647	8.49000	110.31127				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	99.83536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.51441				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.42590				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.03458				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.58443				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.01425				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.52743				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.44912				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.86893				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.04069				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			7.37000	104.32565	7.37000	104.26378				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.37000	104.32565	7.37000	104.26378				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.35643				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.32724				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.01841				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.02930				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.15685				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.83917				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.55748				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.01421				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.94481				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.94372				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.72454				0.00	0	
Total IPF21 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 IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.30690				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.65843				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.94474				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.58442				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.59481				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.23758				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.68486				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.18187				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.01917				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.35102				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	99.94245				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	101.06952	2.75000	101.04664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.83000	185.00489	4.83000	184.80824				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.10901				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.46680				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.89648				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	171.03487				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.67112				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.08000	103.68962	8.08000	103.62230				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.68902				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.08500	8.08500	8.08500	102.70115				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.05837				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.73000	172.78557	1.73000	172.64481			34,600,000,000.00		20,000,000	865,100,00
Total IV045 SPOT									34,600,000,000.00		20,000,000	865,100,00
Total For IV045									34,600,000,000.00		20,000,000	865,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV046 On 21/06/2022 Spot Bond					0.00000	101.98543				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.58529				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.73000	186.12330	4.73000	185.92695				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	101.20724				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.25000	103.62104	11.25000	103.52628				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.56500	102.30855	6.56500	102.25499				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.33260				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.36582				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.34367				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.02454				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.58024				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.82686				0.00	0	
Total IVC135 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 IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.54386				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.30373				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.47511				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.22813				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.68473				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.74406				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.96028				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.28758				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.26313				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.05705				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.36646				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.01456				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.01261				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.02467				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.17055				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.14428				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.14336				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.53065				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.55969				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.93072				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.46965				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC186 On 21/12/2022 Spot Bond			7.40000	100.00000	7.40000	99.94013				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.33177				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.27588				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.50818				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.04138				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.64501	7.23000	102.74452				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	3.95000				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	99.89190				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	99.81637				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	99.74095				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	99.58013				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	99.50317				0.00	0	
Total IVZ052 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 IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.42632				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	99.34960				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	99.25518				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.17683				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	99.09861				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	99.02051				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	98.94253				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										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	99.94625				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.35620				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.05000	102.94690	6.05000	102.89678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.10496				0.00	45,000,000	45,000,000
Total KAP012 SPOT										0.00	45,000,000	45,000,000
Total For KAP012										0.00	45,000,000	45,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	100.56965				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.87739				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.69664				0.00	3,600,000,000	1,800,000,000
Total KAP015 SPOT										0.00	3,600,000,000	1,800,000,000
Total For KAP015										0.00	3,600,000,000	1,800,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	100.57187				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.43527				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.01766				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.62519				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.46000	126.27838	8.46000	126.19311				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.39473				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.56442				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK20 On 08/06/2022 Spot Bond			7.03000	103.26348	7.03000	103.20501				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.51931				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.05000	105.47072	9.05000	105.39422				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.22081				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.73000	95.62986	11.73000	95.54105				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.10000	99.69323	10.10000	99.61275				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.05812				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.87171				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.60993				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.72344				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.67752				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.26454				0.00	0	
Total LBK37 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 LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.17944				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.62595				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.56000	106.57651	6.56000	106.52013				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.42053				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.21076				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.87199				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.42238				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.15427				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.94849				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.03213				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.50457				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.51760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.00666				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.43110				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.44289				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.53227				0.00	0	1,000,000,00
Total MBF061 SPOT										0.00	0	1,000,000,00
Total For MBF061										0.00	0	1,000,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.43471				0.00	1,140,000,000	570,000,00
Total MBF063 SPOT										0.00	1,140,000,000	570,000,00
Total For MBF063										0.00	1,140,000,000	570,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	101.33483				0.00	10,000,000	10,000,00
Total MBF065 SPOT										0.00	10,000,000	10,000,00
Total For MBF065										0.00	10,000,000	10,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.08690				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.38440				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.41484				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.26179				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.27891				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03 On 02/11/2022 Spot Bond					0.00000	101.39609				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.34833				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.68978				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.00168				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.30309				0.00	0	550,000,00
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	100.64885				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.31261				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.87864				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.87594				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.68717				0.00	300,000,000	1,150,000,00
Total MBP050 SPOT										0.00	300,000,000	1,150,000,00
Total For MBP050										0.00	300,000,000	1,150,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.35077				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.88057				0.00	0	
Total MBP052 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 MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.40000	7.40000	7.40000	117.63711			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.85000	109.31923	5.85000	109.26700		60,880,482,000,000.00	10,406,920,000	11,456,920,00	
Total MMIG05 SPOT								0,880,482,000,000.00	10,406,920,000	11,456,920,00	
Total For MMIG05								0,880,482,000,000.00	10,406,920,000	11,456,920,00	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.38792		0.00	68,000,000	1,268,000,00	
Total MMIG06 SPOT								0.00	68,000,000	1,268,000,00	
Total For MMIG06								0.00	68,000,000	1,268,000,00	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.56201		0.00	0	0	
Total MMIG07 SPOT								0.00	0	0	
Total For MMIG07								0.00	0	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.21158		0.00	200,000,000	100,000,00	
Total MML01 SPOT								0.00	200,000,000	100,000,00	
Total For MML01								0.00	200,000,000	100,000,00	
MML02 On 10/12/2026 Spot Bond			8.02000	105.80967	8.02000	105.74150		0.00	0	0	
Total MML02 SPOT								0.00	0	0	
Total For MML02								0.00	0	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.14858		0.00	200,000,000	100,000,00	
Total MML03 SPOT								0.00	200,000,000	100,000,00	
Total For MML03								0.00	200,000,000	100,000,00	
MML04 On 15/03/2028 Spot Bond			8.27000	100.37286	8.27000	100.31532		0.00	0	0	
Total MML04 SPOT								0.00	0	0	
Total For MML04								0.00	0	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.86101		0.00	0	1,095,000,00	
Total MTN07 SPOT								0.00	0	1,095,000,00	
Total For MTN07								0.00	0	1,095,000,00	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.98841		0.00	200,000,000	100,000,00	
Total MTN09 SPOT								0.00	200,000,000	100,000,00	
Total For MTN09								0.00	200,000,000	100,000,00	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.67850		0.00	0	0	
Total MTN10 SPOT								0.00	0	0	
Total For MTN10								0.00	0	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.65497		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.37425				0.00	250,000,000	150,000,000
Total MTN13 SPOT										0.00	250,000,000	150,000,000
Total For MTN13										0.00	250,000,000	150,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.56325				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.58440				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.05691				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.22984				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.42792				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.16538				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.95553				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.62182				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.84917				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.97000	104.39113	7.97000	104.32353				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	100.91709				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.38911				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.38911				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.41622				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.41616				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.73822				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.53073				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	99.95551				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	99.94181				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.30094				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	99.96170				0.00	0	
Total N7B25 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 N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.94974				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.93963				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.93036				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.03000	103.70399	6.03000	103.65378				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.65000	110.49696	6.65000	110.43708				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.90000	110.54481	8.90000	110.46507				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.90194				0.00	480,000,000	1,180,000,00
Total NBG01G SPOT										0.00	480,000,000	1,180,000,00
Total For NBG01G										0.00	480,000,000	1,180,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.81078				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.69380				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.90013				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.72345				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.21500	111.21201	6.21500	111.15654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.10000	99.94414	5.10000	104.54275				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.51500	105.17930	5.51500	105.13190				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.27000	113.53362	6.27000	113.47555				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.47000	111.52432	7.47000	111.45730				0.00	0	12,511,454,30
Total NBK17A SPOT										0.00	0	12,511,454,30
Total For NBK17A										0.00	0	12,511,454,30
NBK19 On 01/06/2022 Spot Bond			6.04500	103.77551	6.04500	103.72487				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.81000	115.25390	6.81000	115.19065				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	101.17394				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.82000	117.81878	7.82000	117.74390				0.00	0	59,641,112,80
Total NBK21A SPOT										0.00	0	59,641,112,80
Total For NBK21A										0.00	0	59,641,112,80
NBK22 On 19/11/2022 Spot Bond			5.14000	107.51878	5.14000	107.47430				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.50500	116.75131	6.50500	116.69040				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.54500	117.94787	7.54500	117.87669				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24I On 11/02/2022 Spot Bond					0.00000	100.55399				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.62500	5.62500	5.62500	111.44735				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.47229				0.00	0	10,000,00
Total NBK25B SPOT										0.00	0	10,000,00
Total For NBK25B										0.00	0	10,000,00
NBK26I On 10/05/2023 Spot Bond			100.00000	31.06998	100.00000	30.86526		260,000,000,000,000.00		2,600,000,000	1,300,000,00	
Total NBK26A SPOT								260,000,000,000,000.00		2,600,000,000	1,300,000,00	
Total For NBK26A								260,000,000,000,000.00		2,600,000,000	1,300,000,00	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.71068				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.73000	114.95407	7.73000	114.88302				0.00	0	53,734,20
Total NBK27A SPOT										0.00	0	53,734,20
Total For NBK27A										0.00	0	53,734,20
NBK28I On 02/08/2023 Spot Bond			5.54500	112.63175	5.54500	112.58070				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			6.89000	119.40605	6.89000	119.33904				0.00	0	85,564,20
Total NBK29A SPOT										0.00	0	85,564,20
Total For NBK29A										0.00	0	85,564,20
NBK30I On 20/02/2024 Spot Bond			6.00000	111.94123	6.00000	111.88639				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.67500	109.30482	5.67500	109.25496				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.90532				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.57466				0.00	0	
Total NBK35B 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 NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.62812				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	100.82654				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.69500	9.69500	9.69500	73.26662				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.84008				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.04686				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.22717				0.00	0	100,000,00
Total NBK43B SPOT										0.00	0	100,000,00
Total For NBK43B										0.00	0	100,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.29232				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.45287				0.00	760,000,000	380,000,00
Total NBK46B SPOT										0.00	760,000,000	380,000,00
Total For NBK46B										0.00	760,000,000	380,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	102.87606				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.56944				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.24073				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.56167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	100.68471				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	100.88833				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.00568				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	101.00245				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.74589				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.63322				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.73391				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.04551				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.51203				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.77320				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.37412				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.84523				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.91496				0.00	960,000,000	480,000,000
Total NBKB64 SPOT										0.00	960,000,000	480,000,000
Total For NBKB64										0.00	960,000,000	480,000,000
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.95630				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			8.86500	106.95842	8.86500	106.88281				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.95670				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			8.90000	106.42348	8.90000	106.34797				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.95630				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.95553				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.95472				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1: On 26/11/2021 Spot Bond					0.00000	102.25101				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01: On 22/09/2021 Spot Bond					0.00000	100.55165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.41545				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.80394				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.60928				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.35311				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.05559				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.40333				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.91182				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.85514				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.15374				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.83359				0.00	0	1,000,000,00
Total NGLT1B SPOT										0.00	0	1,000,000,00
Total For NGLT1B										0.00	0	1,000,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	105.11717				0.00	0	660,000,00
Total NGT103 SPOT										0.00	0	660,000,00
Total For NGT103										0.00	0	660,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 15/01/2025 Spot Bond					0.00000	105.47058				0.00	0	6,000,000,00
Total NGT104 SPOT										0.00	0	6,000,000,00
Total For NGT104										0.00	0	6,000,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	101.20799				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.15913				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.68049				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.79029				0.00	0	1,500,000,00
Total NGT108 SPOT										0.00	0	1,500,000,00
Total For NGT108										0.00	0	1,500,000,00
NGT1G On 16/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	91,000,000,00
Total NGT1G SPOT										0.00	0	91,000,000,00
Total For NGT1G										0.00	0	91,000,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	101.85185				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.65476				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.20911				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.41886				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.70693				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.03595				0.00	0	
Total NHM015 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 NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.83210				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.39076				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.48510				0.00	200,000,000	100,000,000
Total NHM019 SPOT										0.00	200,000,000	100,000,000
Total For NHM019										0.00	200,000,000	100,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	100.49470				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	215.01303				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.44000	3.44000	3.44000	201.07511				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.76600	2.76600	2.76600	150.38570				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.19500	3.19500	3.19500	111.97445				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			4.67000	4.67000	4.67000	112.00942				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.87100	2.87100	2.87100	149.84477				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.57335	3.45000	196.38615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.26100	3.26100	3.26100	147.85543				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.08500	3.08500	3.08500	205.48761				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.23000	203.86263	3.23000	203.67213				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.78500	110.47915	4.78500	110.36162				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.72030				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.38630				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.39279				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.60500				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.69290				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.75060				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN03 On 23/11/2023 Spot Bond					0.00000	100.38972				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.80830				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.74630				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.24290				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.46306				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.39583				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.39970				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	145.29210				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.66431				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	145.08190				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	141.78380				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.02056				0.00	0	
Total NN05 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 NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.54500				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.60914				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.44660				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.20874				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.16460				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.02389				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.03855				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.38129				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.31050				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	109.45000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.79000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	111.25000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	109.98000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	109.81330				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	112.92840				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.42298				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 14/07/2021 Spot Bond					0.00000	100.83153				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 17/02/2026 Spot Bond					0.00000	93.05153				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 09/07/2021 Spot Bond					0.00000	101.63256				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF028 On 19/04/2022 Spot Bond					0.00000	97.55490				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	112.92840				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.77591				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF030 On 19/04/2022 Spot Bond					0.00000	97.54017				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03: On 06/08/2021 Spot Bond					0.00000	100.56813				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03: On 17/08/2021 Spot Bond					0.00000	100.40969				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.42529				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.32143				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.32143				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03: On 01/09/2021 Spot Bond					0.00000	100.22518				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03: On 14/09/2021 Spot Bond					0.00000	100.04968				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	131.94740				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	109.36950				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.49807				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	84.82915				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.38507				0.00	0	
Total NQ1A25 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 NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.38582				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.34967				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.28569				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.05999				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.41296				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.39592				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.31603				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.14281				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.32612				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.72000	108.77851	6.72000	108.71991				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.41000	198.04114	2.41000	197.86918				0.00	0	503,100,00
Total NRA023 SPOT										0.00	0	503,100,00
Total For NRA023										0.00	0	503,100,00
NRA02 On 30/11/2028 Spot Bond			9.14000	117.21947	9.14000	117.13363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA028 On 30/11/2028 Spot Bond			100.00000	13.04338	100.00000	12.95697				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	100.32536				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.50835				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.29723				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.86400				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.01497				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.01567				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.06757				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	100.12294				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.86154				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.95838				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.07598				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.89000	105.79891	5.89000	105.74885				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.08000	115.32759	7.08000	115.26219		65,900,640,000,000.00		9,308,000,000	11,838,000,00	
Total OML07 SPOT								5,900,640,000,000.00		9,308,000,000	11,838,000,00	
Total For OML07								5,900,640,000,000.00		9,308,000,000	11,838,000,00	
OML09 On 14/09/2022 Spot Bond			6.08000	108.54669	6.08000	108.49371				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.42500	117.05840	7.42500	116.98886				0.00	0	780,000,00
Total OML10 SPOT										0.00	0	780,000,00
Total For OML10										0.00	0	780,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.18177				0.00	0	200,000,00
Total OML11 SPOT										0.00	0	200,000,00
Total For OML11										0.00	0	200,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.95181				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.34650				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.41791				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.90102				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.65859				0.00	0	
Total PEP04 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 PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.32437				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.03348				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.31297				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.44287				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.49783				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.50568				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.51353				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.20000	114.77171	7.12000	115.09647			955,345,637,440,000.00	1,243,798,005,200	730,596,151,90	
Total R186 SPOT									5,345,637,440,000.00	243,798,005,200	730,596,151,90	
Total For R186									5,345,637,440,000.00	243,798,005,200	730,596,151,90	
R197 On 07/12/2023 Spot Bond			1.21000	319.70854	1.21000	319.46209			18,893,908,000,000.00	15,614,800,000	47,936,328,80	
Total R197 SPOT									18,893,908,000,000.00	15,614,800,000	47,936,328,80	
Total For R197									18,893,908,000,000.00	15,614,800,000	47,936,328,80	
R202 On 07/12/2033 Spot Bond			3.75000	237.86869	3.76000	237.39896			112,453,500,000,000.00	29,987,600,000	139,654,536,30	
Total R202 SPOT									12,453,500,000,000.00	29,987,600,000	139,654,536,30	
Total For R202									12,453,500,000,000.00	29,987,600,000	139,654,536,30	
R2023 On 28/02/2023 Spot Bond			5.05500	106.68890	5.05000	106.65378			287,685,856,210,000.00	452,559,022,000	308,641,003,00	
Total R2023 SPOT									37,685,856,210,000.00	452,559,022,000	308,641,003,00	
Total For R2023									37,685,856,210,000.00	452,559,022,000	308,641,003,00	
R2030 On 31/01/2030 Spot Bond			8.77000	98.51425	8.66000	99.08332			760,545,651,302,000.00	1,112,947,052,600	1,811,321,536,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2030 SPOT									10,545,651,302,000.00	112,947,052,600	811,321,536,70
Total For R2030									10,545,651,302,000.00	112,947,052,600	811,321,536,70
R2032 On 31/03/2032 Spot Bond			9.45000	93.82131	9.34000	94.44805			462,104,544,870,000.00	1,953,661,856,600	1,362,788,037,00
Total R2032 SPOT									12,104,544,870,000.00	953,661,856,600	362,788,037,00
Total For R2032									12,104,544,870,000.00	953,661,856,600	362,788,037,00
R2035 On 28/02/2035 Spot Bond			10.05000	94.06102	9.97000	94.53983			141,629,526,645,000.00	312,599,952,900	1,438,213,975,60
Total R2035 SPOT									11,629,526,645,000.00	312,599,952,900	438,213,975,60
Total For R2035									11,629,526,645,000.00	312,599,952,900	438,213,975,60
R2037 On 31/01/2037 Spot Bond			10.29000	89.52905	10.21500	89.97398			071,939,203,902,000.00	1,464,717,123,800	907,420,356,40
Total R2037 SPOT									11,939,203,902,000.00	464,717,123,800	907,420,356,40
Total For R2037									11,939,203,902,000.00	464,717,123,800	907,420,356,40
R2040 On 31/01/2040 Spot Bond			10.44000	91.76821	10.37000	92.21017			441,528,911,536,000.00	521,219,244,400	1,284,130,523,10
Total R2040 SPOT									11,528,911,536,000.00	521,219,244,400	284,130,523,10
Total For R2040									11,528,911,536,000.00	521,219,244,400	284,130,523,10
R2044 On 31/01/2044 Spot Bond			10.49500	88.40762	10.43000	88.82344			655,022,950,716,000.00	729,397,136,800	1,409,395,137,10
Total R2044 SPOT									15,022,950,716,000.00	729,397,136,800	409,395,137,10
Total For R2044									15,022,950,716,000.00	729,397,136,800	409,395,137,10
R2048 On 28/02/2048 Spot Bond			10.41000	87.77651	10.34500	88.21414			457,459,366,934,000.00	3,886,403,397,400	1,021,235,342,60
Total R2048 SPOT									17,459,366,934,000.00	886,403,397,400	1,021,235,342,60
Total For R2048									17,459,366,934,000.00	886,403,397,400	1,021,235,342,60
R209 On 31/03/2036 Spot Bond			9.98000	72.87045	9.90000	73.29759			206,528,872,452,000.00	221,095,077,400	465,854,608,80
Total R209 SPOT									16,528,872,452,000.00	221,095,077,400	465,854,608,80
Total For R209									16,528,872,452,000.00	221,095,077,400	465,854,608,80
R210 On 31/03/2028 Spot Bond			2.77000	209.68365	2.73000	210.01075			78,536,739,949,000.00	28,352,613,700	61,486,808,90
Total R210 SPOT									18,536,739,949,000.00	28,352,613,700	61,486,808,90
Total For R210									18,536,739,949,000.00	28,352,613,700	61,486,808,90
R212 On 31/01/2022 Spot Bond			0.53000	174.03492	0.53000	173.91033			121,844,030,145,000.00	229,894,396,500	173,774,310,60
Total R212 SPOT									11,844,030,145,000.00	229,894,396,500	173,774,310,60
Total For R212									11,844,030,145,000.00	229,894,396,500	173,774,310,60
R213 On 28/02/2031 Spot Bond			9.11000	88.73630	9.00500	89.28239			946,270,092,275,000.00	982,027,452,500	606,615,794,00
Total R213 SPOT									16,270,092,275,000.00	982,027,452,500	606,615,794,00
Total For R213									16,270,092,275,000.00	982,027,452,500	606,615,794,00
R214 On 28/02/2041 Spot Bond			10.40000	69.56876	10.32500	69.97493			604,157,129,120,000.00	154,245,877,800	419,822,132,80
Total R214 SPOT									14,157,129,120,000.00	154,245,877,800	419,822,132,80
Total For R214									14,157,129,120,000.00	154,245,877,800	419,822,132,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.41521				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.24775				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.78439				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.29949				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.08701				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.37693				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.95625				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.52528				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.25612				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.19365				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.94645				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.94369				0.00	0	
Total RDFB21 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 RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.19302				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.39201				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.80640				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.46745				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.48390				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.01447				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.71601				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	100.27795				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.26318				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.26418				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	102.99737				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	104.29352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.67820				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.89826				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.54138				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.97937				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.31114				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.96690				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.91198				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.63984				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			6.70000	106.58158	6.70000	106.52403				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.04000	96.32596	11.04000	96.24115				0.00	0	302,868,10
Total RW28 SPOT										0.00	0	302,868,10
Total For RW28										0.00	0	302,868,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBK23 On 28/05/2022 Spot Bond			5.21000	106.46675	5.21000	106.42212				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	100.69681				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	99.94924				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.84000	99.97349	4.84000	99.93374				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.86500	114.06082	6.86500	113.99807				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.49994				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.01000	113.37959	6.01000	113.32397				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.96500	105.66951	6.96500	105.61055				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.38500	111.66467	7.38500	111.59832				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.98500	114.53480	5.98500	114.47974				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.17500	112.87289	6.17500	112.81601				0.00	0	
Total SBS38 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 SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.23500	112.78647	8.23500	112.71106				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.53500	102.41671	4.53500	102.37924				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.35500	107.19591	5.35500	107.14974				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.56500	116.47217	6.56500	116.41085				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.53500	117.58214	7.53500	117.51126				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.45500	111.79311	5.45500	111.74325				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.77755				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.23870				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.72000	106.49006	4.72000	106.44889				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.67500	5.67500	5.67500	113.56224				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.40688				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.60416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.74143				0.00	200,000,000	50,000,000
Total SBS55 SPOT										0.00	200,000,000	50,000,000
Total For SBS55										0.00	200,000,000	50,000,000
SBS56 On 12/06/2022 Spot Bond			5.09000	103.84576	5.09000	103.80298				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.66077				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.87304				0.00	3,360,000,000	3,360,000,000
Total SBS58 SPOT										0.00	3,360,000,000	3,360,000,000
Total For SBS58										0.00	3,360,000,000	3,360,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	101.41594				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.26887				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.29928				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.84029				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.07821				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.19432				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.83347				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS68 On 21/11/2024 Spot Bond					0.00000	100.64772				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.24331				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.65000	316.45896	1.65000	316.20369			33,000,000,000.00		20,000,000	41,500,00
Total SBSI11 SPOT									33,000,000,000.00		20,000,000	41,500,00
Total For SBSI11									33,000,000,000.00		20,000,000	41,500,00
SBSI14 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	216.07081			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.34578			0.00		0	160,000,00
Total SBT101 SPOT									0.00		0	160,000,00
Total For SBT101									0.00		0	160,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	105.71837			0.00		0	440,000,00
Total SBT102 SPOT									0.00		0	440,000,00
Total For SBT102									0.00		0	440,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	105.24808			0.00		0	
Total SBT103 SPOT									0.00		0	
Total For SBT103									0.00		0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.25013			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			20,000,000,000,000.00		200,000,000	100,000,00
Total SBT105 SPOT									20,000,000,000,000.00		200,000,000	100,000,00
Total For SBT105									20,000,000,000,000.00		200,000,000	100,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.34275			0.00		0	
Total SBT201 SPOT									0.00		0	
Total For SBT201									0.00		0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.36724			0.00		0	
Total SBT202 SPOT									0.00		0	
Total For SBT202									0.00		0	
SBT203 On 03/12/2023 Spot Bond			7.15000	107.68154	7.15000	107.61955			0.00		0	
Total SBT203 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 SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.57077			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.31427			0.00	0	200,000,00
Total SBT206 SPOT									0.00	0	200,000,00
Total For SBT206									0.00	0	200,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.80427			0.00	0	240,000,00
Total SBT207 SPOT									0.00	0	240,000,00
Total For SBT207									0.00	0	240,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	100.55530			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.68841			0.00	0	
Total SGI005 SPOT									0.00	0	
Total For SGI005									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.45480			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	100.63290			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.50473			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.48476			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.63078			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.50214			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.52644				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.53253				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.48915				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.53254				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.60627				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.58461				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.90652				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.54990				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.85000	110.46575	6.85000	110.40478				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.49447				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.28548				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.27042				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.46914				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.89453				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.39885				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.41815				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	99.89514				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.04140				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG006 On 18/06/2022 Spot Bond					0.00000	100.06805				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.27313				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	101.11335				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	101.04889				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.31949				0.00	0	
Total SPG010 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 SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.22968				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.00339				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.42600	3.42600	3.42600	147.02312				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.09500	115.28543	7.09500	115.21921				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.49500	92.39064	8.49500	92.32800				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.30936				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.99739				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.45000	108.90621	6.45000	108.84955				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.62000	112.85362	4.62000	112.73508				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.24179				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.81375				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.59757				0.00	0	2,500,000.00

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 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			2.24000	2.24000	2.24000	311.89909				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.80576				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.69439				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.94418				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.81100	2.81100	2.81100	150.15360				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	109.86592				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			3.74000	3.74000	3.74000	107.73227				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	195.39842				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.32900				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.32275				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 28/02/2022 Spot Bond					0.00000	100.30731				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.04295				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.04181				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	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	99.95703				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	101.02086				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	109.54200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	100.35389				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.02538				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.68238				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			4.63500	4.63500	4.63500	217.66918				0.00	0	
Total SSN084 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 SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.78037				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.98645				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.23556				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.31192				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.17580				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.32500	95.37368	9.32500	95.30167				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.27886				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.94706				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.95500	94.43744	3.95500	194.86457				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.81500	89.19142	4.81500	213.85663				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.61089				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.55254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.57486				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	100.85283				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN113 On 10/08/2021 Spot Bond					0.00000	100.54673				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.99904				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.73540				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.34737				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.49712				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.49296				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.49192				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.08232				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.69000	106.69332	7.69000	106.62735				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T14A11 On 21/11/2021 Spot Bond					0.00000	100.42310				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.17000	102.77846	4.17000	102.74385				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.36233				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.34714				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.38286				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.40016				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.12354	7.21000	102.05123				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.76694				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.51677				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.33076				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.66555				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	100.97006				0.00	0	
Total TFS153 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 TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.62355				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.28548				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.82937				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.04223				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.14242				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.47314				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.54189				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.89516				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.97229				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.37296				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.61632				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.83473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.43372				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.17000	103.24432	4.17000	103.20955				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A: On 21/11/2021 Spot Bond					0.00000	100.70722				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A: On 21/11/2021 Spot Bond			4.17000	102.87674	4.17000	102.84210				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.47998				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.54172				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	100.44813				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.72873				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.75601				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.49361				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14D On 21/11/2021 Spot Bond					0.00000	100.74431				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.26924				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.12581				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.40602				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	100.73208				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.31966				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.39733				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.38062				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.43227				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.69902				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.76079				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.46793				0.00	0	
Total TH15C1 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 TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.86553				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.44972				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.68742				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.98343				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.61103				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.55661				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.28525				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.79460	8.49000	102.72379				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.61931				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.40416				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.38516				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.40188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.90024	5.76000	101.85230				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.41859				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.44592				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.44743				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.44212				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.47853				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.46867				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.60495				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.66914				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.63139				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B1 On 21/02/2026 Spot Bond					0.00000	100.43427				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C On 21/02/2026 Spot Bond					0.00000	100.46153				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.60058				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.33526				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.97896				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.15000	105.94825	6.15000	105.89595				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.25000	109.34222	7.25000	109.27876				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.15009				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.11965				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.57000	107.06117	7.57000	106.99599				0.00	0	30,000,000.00
Total TL28 SPOT										0.00	0	30,000,000.00
Total For TL28										0.00	0	30,000,000.00
TL29 On 24/04/2025 Spot Bond					0.00000	101.45739				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.00580				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.32999				0.00	0	24,900,000.00
Total TL31 SPOT										0.00	0	24,900,000.00

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 TL31									0.00	0	24,900,000.00
TL32 On 09/02/2027 Spot Bond					0.00000	100.57903			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.97000	109.58449	6.97000	109.52330		13,910,491,808,000.00	1,995,766,400	1,239,890,10	
Total TN23 SPOT								13,910,491,808,000.00	1,995,766,400	1,239,890,10	
Total For TN23								13,910,491,808,000.00	1,995,766,400	1,239,890,10	
TN23/R On 06/11/2023 Spot Bond			100.00000	24.95181	100.00000	24.78740		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.14500	107.88486	8.14500	107.81350		27,145,730,934,000.00	3,332,809,200	7,542,137,10	
Total TN25 SPOT								27,145,730,934,000.00	3,332,809,200	7,542,137,10	
Total For TN25								27,145,730,934,000.00	3,332,809,200	7,542,137,10	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.57974	100.00000	15.47540		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			8.87000	101.04736	8.87000	100.97588		29,488,912,838,000.00	3,324,567,400	13,567,454,10	
Total TN27 SPOT								29,488,912,838,000.00	3,324,567,400	13,567,454,10	
Total For TN27								29,488,912,838,000.00	3,324,567,400	13,567,454,10	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.18634	100.00000	10.11921		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.29500	103.27120	10.29500	103.18626		24,708,000,000,000.00	2,400,000,000	1,200,000,00	
Total TN30 SPOT								24,708,000,000,000.00	2,400,000,000	1,200,000,00	
Total For TN30								24,708,000,000,000.00	2,400,000,000	1,200,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.25315	8.00000	118.17714		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			11.66500	95.14315	11.66500	95.05477		7,698,900,000,000.00	660,000,000	1,930,000,00	
Total TN40 SPOT								7,698,900,000,000.00	660,000,000	1,930,000,00	
Total For TN40								7,698,900,000,000.00	660,000,000	1,930,000,00	
TN40/R On 09/10/2040 Spot Bond			10.75000	102.11045	10.75000	102.02284		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	100.31785		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.32141				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.27425	7.61000	99.95897				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.27306				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.51419				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.16000	104.70675	6.16000	104.65497				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.51295				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.66665				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.74617				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.94157				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.99182				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.45000	108.75442	6.45000	108.69785				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2022 Spot Bond					0.00000	100.94157				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.99182				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.60376	8.62000	101.53350				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.43131				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.99734				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.36476				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.46485				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.57418				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.92916				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.99852				0.00	480,000,000	480,000,000
Total TSP251 SPOT										0.00	480,000,000	480,000,000
Total For TSP251										0.00	480,000,000	480,000,000
TSP25 On 29/11/2021 Spot Bond					0.00000	98.14037				0.00	0	
Total TSP255 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 TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.89019				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.39197				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	96.26248				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	95.66021				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.80146				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.03828				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.90333				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.95735				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.81037				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.30274				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.15014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.54353				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.24642				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.09632				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.09632				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.08949				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			645,000,000,000.00	16,450,000,000	16,450,000,000	
Total TWC377 SPOT									15,000,000,000,000.00	16,450,000,000	16,450,000,000	
Total For TWC377									15,000,000,000,000.00	16,450,000,000	16,450,000,000	
UG26 On 09/03/2026 Spot Bond			9.51000	109.88055	9.51000	109.79736			0.00	0	230,288,700	
Total UG26 SPOT									0.00	0	230,288,700	
Total For UG26									0.00	0	230,288,700	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.46740			0.00	0		
Total UU1A01 SPOT									0.00	0	0	
Total For UU1A01									0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.52388			0.00	0		
Total UU1A02 SPOT									0.00	0	0	
Total For UU1A02									0.00	0	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.54993			0.00	0		
Total UU1B01 SPOT									0.00	0	0	
Total For UU1B01									0.00	0	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.66267			0.00	0		
Total UU1C01 SPOT									0.00	0	0	
Total For UU1C01									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE10 On 08/07/2022 Spot Bond					0.00000	101.04178			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.85260			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.38950			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.36649			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.49667			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.51562			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.21100			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.35028			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.37e+017	131,432,789,600	155,549,501,600
Total for SPOT :									1.37e+017	131,432,789,600	155,549,501,600
Total Futures									1.37e+017	131,432,791,282	155,550,521,600
Total Options									9 040 340.00	3,000	120,400
Grand Total:									1.37e+017	131,432,794,282	155,550,642,000