



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2021

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 04/11/2021 Bond Future			11.19564	77.18885	11.20844	77.12030			0.00	0	35
ES33 On 03/02/2022 Bond Future			11.43414	78.07787	11.44744	78.00879			0.00	0	
ES33 On 05/05/2022 Bond Future			11.67306	75.23555	11.68689	75.16583			0.00	0	
ES33 On 04/08/2022 Bond Future			11.92120	76.12377	11.93561	76.05329			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			11.68817	75.73424	11.70087	75.65646			0.00	0	4,77
ES42 On 03/02/2022 Bond Future			11.90506	76.60702	11.91825	76.52864			0.00	0	
ES42 On 05/05/2022 Bond Future			12.12996	73.26617	12.14370	73.18704			0.00	0	
ES42 On 04/08/2022 Bond Future			12.35714	74.12985	12.37146	74.04987			0.00	0	
Total ES42 Future									0.00	0	4,77
Total For ES42									0.00	0	4,77
I2025 On 04/11/2021 Bond Future			155.36722	155.36722	155.56394	155.56394			0.00	0	5,06
I2025 On 03/02/2022 Bond Future			155.57526	155.57526	155.77477	155.77477			0.00	0	
I2025 On 05/05/2022 Bond Future			157.43797	157.43797	157.64021	157.64021			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	Opt Intere
I2025	On	04/08/2022	Bond Future			157.77973	157.77973	157.98465	157.98465				0.00	0	
Total I2025 Future													0.00	0	5,05
Total For I2025													0.00	0	5,05
I2029	On	04/11/2021	Bond Future			114.68298	114.68298	114.99576	114.99576				0.00	0	2,96
I2029	On	03/02/2022	Bond Future			116.00383	116.00383	116.32067	116.32067				0.00	0	
I2029	On	05/05/2022	Bond Future			116.19475	116.19475	116.51552	116.51552				0.00	0	
I2029	On	04/08/2022	Bond Future			117.63939	117.63939	117.96436	117.96436				0.00	0	
Total I2029 Future													0.00	0	2,96
Total For I2029													0.00	0	2,96
I2033	On	04/11/2021	Bond Future			108.68892	108.68892	108.89881	108.89881				0.00	0	8,97
I2033	On	03/02/2022	Bond Future			109.94074	109.94074	110.15344	110.15344				0.00	0	
I2033	On	05/05/2022	Bond Future			109.97905	109.97905	110.19446	110.19446				0.00	0	
I2033	On	04/08/2022	Bond Future			111.34636	111.34636	111.56463	111.56463				0.00	0	
Total I2033 Future													0.00	0	8,97
Total For I2033													0.00	0	8,97
I2038	On	04/11/2021	Bond Future			120.92242	120.92242	121.07050	121.07050				0.00	0	5,94
I2038	On	03/02/2022	Bond Future			120.53598	120.53598	120.68611	120.68611				0.00	0	
I2038	On	05/05/2022	Bond Future			121.97932	121.97932	122.13157	122.13157				0.00	0	
I2038	On	04/08/2022	Bond Future			121.67848	121.67848	121.83266	121.83266				0.00	0	
Total I2038 Future													0.00	0	5,94
Total For I2038													0.00	0	5,94
I2046	On	04/11/2021	Bond Future			108.17303	108.17303	108.53168	108.53168				0.00	0	17,22
I2046	On	03/02/2022	Bond Future			109.41886	109.41886	109.78214	109.78214				0.00	0	
I2046	On	05/05/2022	Bond Future			108.84663	108.84663	109.21452	109.21452				0.00	0	
I2046	On	04/08/2022	Bond Future			110.20025	110.20025	110.57276	110.57276				0.00	0	
Total I2046 Future													0.00	0	17,22
Total For I2046													0.00	0	17,22
I2050	On	04/11/2021	Bond Future			112.12694	112.12694	111.90996	111.90996				0.00	0	8,60
I2050	On	03/02/2022	Bond Future			111.44071	111.44071	111.22173	111.22173				0.00	0	
I2050	On	05/05/2022	Bond Future			112.77522	112.77522	112.55376	112.55376				0.00	0	
I2050	On	04/08/2022	Bond Future			112.15941	112.15941	111.93542	111.93542				0.00	0	
Total I2050 Future													0.00	0	8,60
Total For I2050													0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.50897	116.53959	7.51628	116.50667		5.79		12,120,117.36	104	64,50
R186	On	03/02/2022	Bond Future			7.70187	112.57176	7.70957	112.53889		5.53		0.00	0	
R186	On	05/05/2022	Bond Future			7.90539	113.89327	7.91357	113.86025		5.27		0.00	0	
R186	On	04/08/2022	Bond Future			8.12389	109.95101	8.13262	109.91775		5.28		0.00	0	

Contract 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												12,120,117.36	104	64,53
R186	On	04/11/2021	Bond Future	8.10	Call			2,805.56000	2.80556	2,827,230	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			215.06000	0.21506	203,810	6.07	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,843.05000	2.84305	2,864,940	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			208.82000	0.20882	197,790	6.08	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,768.23000	2.76823	2,789,680	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			221.47000	0.22147	210,000	6.06	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,674.58000	1.67458	1,687,880	5.88	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			539.29000	0.53929	519,670	5.88	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,496.82000	5.49682	5,527,510	6.55	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			24.47000	0.02447	22,240	6.55	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,621.83000	2.62183	2,594,690	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			783.37000	0.78337	789,210	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,592.50000	2.59250	2,565,470	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			797.78000	0.79778	803,730	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,563.36000	2.56336	2,536,440	5.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			769.14000	0.76914	774,870	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,825.08000	1.82508	1,837,460	5.22	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			3,758.55000	3.75855	3,778,920	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,807.37000	2.80737	2,824,350	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			875.00000	0.87500	862,350	5.58	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,261.50000	1.26150	1,245,460	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,391.07000	3.39107	3,364,350	4.93	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			796.42000	0.79642	802,720	4.93	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,960.67000	1.96067	1,940,030	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,833.58000	2.83358	2,850,670	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,248.07000	1.24807	1,232,140	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,859.90000	2.85990	2,877,090	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,234.77000	1.23477	1,218,940	5.40	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,127.76000	2.12776	2,108,310	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,153.15000	2.15315	2,166,780	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,163.13000	2.16313	2,143,500	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,173.49000	2.17349	2,187,210	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,145.39000	2.14539	2,125,850	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,193.93000	2.19393	2,207,740	5.24	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												12,120,117.36	104	96,15
R197	On	04/11/2021	Bond Future			326.94124	326.94124	326.94307	326.94307			0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.48722	322.48722	322.49026	322.49026			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	05/05/2022	Bond Future			326.34883	326.34883	326.35254	326.35254			0.00	0	
R197	On	04/08/2022	Bond Future			322.02979	322.02979	322.03391	322.03391			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			240.97556	240.97556	241.31054	241.31054			0.00	0	8,3
R202	On	03/02/2022	Bond Future			239.38519	239.38519	239.72504	239.72504			0.00	0	
R202	On	05/05/2022	Bond Future			242.25155	242.25155	242.59580	242.59580			0.00	0	
R202	On	04/08/2022	Bond Future			240.81396	240.81396	241.16294	241.16294			0.00	0	
Total R202 Future												0.00	0	8,37
Total For R202												0.00	0	8,37
R2023	On	04/11/2021	Bond Future			5.00747	104.91467	5.02008	104.89851		0.96	0.00	0	14,7
R2023	On	03/02/2022	Bond Future			5.13290	106.09719	5.14832	106.08122		0.91	0.00	0	
R2023	On	05/05/2022	Bond Future			5.25224	103.43214	5.27228	103.41621		0.79	0.00	0	
R2023	On	04/08/2022	Bond Future			5.41103	104.66383	5.44010	104.64772		0.59	0.00	0	
Total R2023 Future												0.00	0	14,7
R2023	On	04/11/2021	Bond Future	4.91	Call			83.54000	0.08354	87,940	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			224.76000	0.22476	213,000	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			88.66000	0.08866	93,260	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			217.04000	0.21704	205,480	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			78.62000	0.07862	82,810	0.92	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			232.68000	0.23268	220,710	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			263.95000	0.26395	254,480	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			182.71000	0.18271	188,980	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			274.21000	0.27421	264,510	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			188.04000	0.18804	194,420	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			269.18000	0.26918	259,590	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			193.18000	0.19318	199,680	0.86	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			877.87000	0.87787	891,140	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			58.66000	0.05866	56,000	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			863.95000	0.86395	877,150	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			60.43000	0.06043	57,700	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			870.81000	0.87081	884,050	0.95	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			59.44000	0.05944	56,750	0.95	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			116.89000	0.11689	111,860	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			452.57000	0.45257	463,700	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			115.59000	0.11559	110,610	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			444.16000	0.44416	455,200	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			118.19000	0.11819	113,120	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			448.36000	0.44836	459,440	0.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2023 Option												0.00	0		
Total For R2023												0.00	0	14,76	
R2030	On	04/11/2021	Bond Future			9.00788	96.40537	9.03560	96.25274		9.67		0.00	0	97,22
R2030	On	03/02/2022	Bond Future			9.20108	93.48808	9.23003	93.33407		9.26		0.00	0	
R2030	On	05/05/2022	Bond Future			9.40192	94.58582	9.43221	94.43019		8.87		0.00	0	
R2030	On	04/08/2022	Bond Future			9.61649	91.68791	9.64826	91.53051		8.89		0.00	0	
Total R2030 Future												0.00	0	97,22	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,149.16000	8.14916	8,297,610	11.43		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			26.27000	0.02627	22,090	11.43		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			147.15000	0.14715	156,800	9.08		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,224.26000	2.22426	2,111,970	9.51		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			748.69000	0.74869	789,030	9.51		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,113.16000	12.11316	12,265,520	11.85		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			2.62000	0.00262	2,080	11.85		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			190.52000	0.19052	168,790	10.66		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,795.16000	4.79516	4,926,060	10.66		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			985.95000	0.98595	914,170	9.82		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			27.08000	0.02708	22,790	11.42		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,481.56000	4.48156	4,338,580	9.08		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			710.77000	0.71077	749,430	9.49		0.00	0	3,22
R2030	On	04/11/2021	Bond Future	9.30	Call			2,235.30000	2.23530	2,325,470	9.92		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			795.22000	0.79522	732,760	9.92		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,422.01000	2.42201	2,516,610	9.98		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			1.19000	0.00119	0,920	11.85		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,280.38000	11.28038	11,432,470	11.85		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,197.34000	8.19734	8,345,900	11.44		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			25.49000	0.02549	21,420	11.44		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,100.98000	8.10098	8,249,320	11.42		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			712.78000	0.71278	654,750	9.98		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			1,884.71000	1.88471	1,965,560	9.82		0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			2,298.64000	2.29864	2,184,670	9.49		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			3,934.69000	3.93469	4,037,610	9.72		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,069.74000	1.06974	1,018,650	9.72		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,483.36000	2.48336	2,562,650	9.33		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			1,848.60000	1.84860	1,773,880	9.33		0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,121.89000	5.12189	4,993,120	8.64		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			8,383.70000	8.38370	8,521,230	11.02		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			261.30000	0.26130	244,820	11.02		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,348.06000	1.34806	1,287,680	9.53		0.00	0	

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	03/02/2022	Bond Future	9.60	Call		3,287.91000	3.28791	3,381,540	9.53	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,282.73000	3.28273	3,177,890	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,672.28000	1.67228	1,602,290	9.38	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,651.00000	1.65100	1,581,600	9.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		2,789.80000	2.78980	2,874,990	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,630.15000	1.63015	1,561,330	9.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,727.26000	2.72726	2,811,280	9.38	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,234.95000	1.23495	1,284,120	8.99	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call		518.10000	0.51810	543,340	8.64	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		2,758.33000	2.75833	2,842,940	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,612.66000	1.61266	1,555,360	9.19	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,437.99000	2.43799	2,509,040	8.79	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,861.17000	2.86117	2,776,590	8.79	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,876.05000	5.87605	5,751,360	8.25	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		464.96000	0.46496	485,340	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,254.50000	4.25450	4,147,910	8.51	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,417.36000	1.41736	1,466,400	8.51	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,369.78000	8.36978	8,500,580	10.34	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,280.83000	1.28083	1,232,700	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call		4,222.20000	4.22220	4,320,530	9.19	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,536.81000	4.53681	4,426,540	8.46	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,271.74000	1.27174	1,317,100	8.46	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,519.98000	9.51998	9,375,490	8.31	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		232.20000	0.23220	243,340	8.31	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		764.82000	0.76482	795,760	8.25	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		7,411.41000	7.41141	7,276,160	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		5,104.29000	5.10429	5,212,160	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,268.53000	1.26853	1,220,770	9.43	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,140.71000	5.14071	5,248,930	9.44	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,256.35000	1.25635	1,208,940	9.44	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,067.96000	5.06796	5,175,460	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		568.14000	0.56814	543,310	10.34	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.55	Put		3,320.75000	3.32075	3,236,600	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		2,857.76000	2.85776	2,931,420	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,295.88000	3.29588	3,212,140	8.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		2,808.00000	2.80800	2,880,840	8.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,345.77000	3.34577	3,261,210	8.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		2,832.82000	2.83282	2,906,070	8.92	0.00	0	
Total R2030 Option											0.00	0	25,85

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2030												0.00	0	123,08
R2032	On	04/11/2021	Bond Future			9.68895	91.59532	9.71662	91.42806		11.22	1,099,143.84	12	124,28
R2032	On	03/02/2022	Bond Future			9.88482	92.62767	9.91360	92.45889		10.21	0.00	0	
R2032	On	05/05/2022	Bond Future			10.08438	89.56847	10.11437	89.39788		10.44	0.00	0	
R2032	On	04/08/2022	Bond Future			10.29072	90.61210	10.32201	90.43948		10.16	0.00	0	
Total R2032 Future												1,099,143.84	12	124,28
R2032	On	04/11/2021	Bond Future	11.70	Call			10,989.43000	10.98943	11,155,090	13.82	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			8.77000	0.00877	7,170	13.82	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,039.81000	11.03981	11,205,510	13.84	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,204.69000	1.20469	1,120,790	11.31	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,885.76000	1.88576	1,969,120	11.31	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,342.52000	16.34252	16,509,760	13.88	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			8.50000	0.00850	6,940	13.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,939.02000	10.93902	11,104,630	13.81	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.06000	0.00006	0,040	13.88	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			9.05000	0.00905	7,400	13.81	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			2,944.65000	2.94465	2,810,710	10.68	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			569.63000	0.56963	602,950	10.68	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,182.11000	1.18211	1,125,790	10.70	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call			2,014.20000	2.01420	2,086,410	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,623.77000	2.62377	2,527,200	10.03	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			6,471.52000	6.47152	6,321,230	8.96	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			906.30000	0.90630	860,340	11.01	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			3,067.60000	3.06760	3,161,780	10.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,754.55000	1.75455	1,679,950	10.34	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			5,258.92000	5.25892	5,119,270	9.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,228.26000	1.22826	1,170,320	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,251.53000	4.25153	4,363,990	10.70	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			627.22000	0.62722	592,920	11.45	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,850.67000	3.85067	3,957,610	10.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,342.65000	1.34265	1,280,810	10.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,389.25000	3.38925	3,277,040	9.76	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			326.52000	0.32652	345,010	8.96	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			5,138.90000	5.13890	5,261,720	11.01	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			497.30000	0.49730	468,910	11.72	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			4,582.75000	4.58275	4,699,370	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,067.71000	1.06771	1,015,550	10.82	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			3,246.11000	3.24611	3,136,600	9.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			570.52000	0.57052	599,650	9.14	0.00	0	9

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.95	Call		6.43169000	6.43169	6,566,170	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		917.86000	0.91786	871,440	11.00	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.67	Call		1,631.36000	1.63136	1,694,020	9.87	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put		3,073.51000	3.07351	2,967,390	9.87	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.57	Put		3,425.87000	3.42587	3,312,990	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,406.46000	1.40646	1,463,030	9.76	0.00	0	4
R2032	On	03/02/2022	Bond Future	11.13	Call		7,257.78000	7.25778	7,398,170	11.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,210.88000	4.21088	4,322,800	10.69	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,197.38000	1.19738	1,140,520	10.69	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,129.77000	4.12977	4,240,610	10.66	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call		1,382.74000	1.38274	1,438,640	9.75	0.00	0	1,0
R2032	On	03/02/2022	Bond Future	9.62	Call		1,504.13000	1.50413	1,563,400	9.81	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call		5,095.55000	5.09555	5,217,910	11.00	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,170.36000	4.17036	4,281,740	10.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,212.83000	1.21283	1,155,430	10.68	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,731.29000	4.73129	4,615,420	10.09	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		1,624.90000	1.62490	1,679,620	10.09	0.00	0	7
R2032	On	05/05/2022	Bond Future	10.18	Put		2,818.07000	2.81807	2,733,300	10.58	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,189.87000	3.18987	3,275,690	10.58	0.00	0	7
R2032	On	05/05/2022	Bond Future	11.18	Call		6,925.12000	6.92512	7,052,650	11.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,302.56000	1.30256	1,254,590	11.59	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,347.04000	6.34704	6,470,000	11.60	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,290.75000	1.29075	1,243,120	11.60	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,265.44000	6.26544	6,387,720	11.58	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,138.10000	1.13810	1,095,040	11.80	0.00	0	7
R2032	On	05/05/2022	Bond Future	11.02	Put		1,314.24000	1.31424	1,265,930	11.58	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,306.33000	6.30633	6,428,950	11.59	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,149.57000	3.14957	3,229,580	10.14	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,769.59000	3.76959	3,676,980	10.14	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,176.83000	3.17683	3,257,290	10.14	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		3,741.26000	3.74126	3,649,100	10.14	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,122.43000	3.12243	3,202,000	10.13	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,798.08000	3.79808	3,705,030	10.13	0.00	0	
Total R2032 Option											0.00	0	10,3
Total For R2032											1,099,143.84	12	134,5
R2035	On	04/11/2021	Bond Future			10.24554	91.85241	10.25792	91.76991	12.47	0.00	0	79,8
R2035	On	03/02/2022	Bond Future			10.44434	92.88770	10.45718	92.80460	11.38	0.00	0	
R2035	On	05/05/2022	Bond Future			10.63906	89.50019	10.65238	89.41634	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future			10.84242	90.54055	10.85628	90.45577	11.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Future												0.00	0	79,84
R2035	On	04/11/2021	Bond Future	12.52	Call			13,418.82000	13.41882	13,500,630	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			4.81000	0.00481	4,120	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,471.24000	13.47124	13,553,080	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			9,249.01000	9.24901	9,326,380	14.96	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			52.28000	0.05228	47,150	14.96	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			5,532.90000	5.53290	5,596,230	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			288.86000	0.28886	269,690	13.91	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			1,782.64000	1.78264	1,724,060	12.45	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,179.24000	2.17924	2,115,340	12.31	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,254.02000	1.25402	1,272,620	12.31	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			807.05000	0.80705	768,830	13.01	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,172.74000	3.17274	3,217,020	13.01	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,825.45000	19.82545	19,907,950	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			4.99000	0.00499	4,290	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			6,190.72000	6.19072	6,257,600	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			218.33000	0.21833	202,710	14.15	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,079.51000	3.07951	3,122,790	12.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			842.15000	0.84215	802,930	12.97	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			2,218.02000	2.21802	2,153,670	12.30	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,596.43000	1.59643	1,620,350	12.45	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			4.62000	0.00462	3,960	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,366.33000	13.36633	13,448,130	15.67	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,225.19000	1.22519	1,243,340	12.30	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.26	Put			1,684.30000	1.68430	1,627,240	12.48	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			1,698.15000	1.69815	1,723,590	12.48	0.00	0	18
R2035	On	04/11/2021	Bond Future	13.82	Put			0.01000	0.00001	0,010	15.67	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			839.58000	0.83958	816,080	12.72	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,300.94000	3.30094	3,340,830	11.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,066.17000	2.06617	2,022,960	11.54	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,787.62000	5.78762	5,716,070	10.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			555.26000	0.55526	538,020	13.30	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,893.39000	4.89339	4,944,490	12.08	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,296.34000	1.29634	1,264,340	12.08	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			3,891.53000	3.89153	3,830,800	10.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,031.01000	1.03101	1,003,750	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,590.69000	6.59069	6,650,290	12.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			462.74000	0.46274	447,760	13.55	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,060.19000	6.06019	6,117,410	12.52	0.00	0	

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	11.28	Put			958.82000	0.95882	932,940	12.52	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,273.76000	3.27376	3,217,980	11.13	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			690.97000	0.69097	702,520	10.31	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.73	Call			8,268.97000	8.26897	8,334,830	13.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,265.48000	1.26548	1,234,000	12.12	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			2,955.43000	2.95543	2,902,530	11.22	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,258.29000	2.25829	2,288,490	11.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			4,681.41000	4.68141	4,615,460	10.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,537.65000	1.53765	1,560,020	10.92	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			9,020.85000	9.02085	9,088,970	13.55	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,170.21000	2.17021	2,125,720	11.50	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			5,259.96000	5.25996	5,313,120	12.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,177.31000	1.17731	1,147,370	12.22	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			6,300.24000	6.30024	6,358,560	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,985.17000	1.98517	2,012,490	11.13	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			4,984.31000	4.98431	5,035,930	12.12	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			2,227.11000	2.22711	2,256,980	11.21	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			2,989.69000	2.98969	2,936,460	11.21	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put			3,347.17000	3.34717	3,290,760	11.11	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			1,926.40000	1.92640	1,953,090	11.11	0.00	0	50
R2035	On	03/02/2022	Bond Future	9.92	Call			1,107.53000	1.10753	1,124,680	10.66	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.61	Call			3,150.86000	3.15086	3,189,470	11.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,822.13000	5.82213	5,878,200	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,018.53000	1.01853	991,500	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,869.64000	5.86964	5,925,950	12.45	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,006.37000	1.00637	979,580	12.45	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,774.87000	5.77487	5,830,710	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			902.62000	0.90262	877,840	12.61	0.00	0	50
R2035	On	05/05/2022	Bond Future	11.64	Put			1,333.42000	1.33342	1,307,690	12.84	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,288.59000	7.28859	7,346,890	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,321.47000	1.32147	1,295,920	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,198.79000	7.19879	7,256,740	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,345.47000	1.34547	1,319,570	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,243.67000	7.24367	7,301,790	12.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,325.87000	4.32587	4,276,530	11.42	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,826.79000	4.82679	4,870,740	11.74	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,176.57000	3.17657	3,135,740	11.74	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			3,251.59000	3.25159	3,285,340	11.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,588.06000	4.58806	4,537,030	11.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			7,907.03000	7.90703	7,839,830	10.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.73	Call		3,517.47000	3.51747	3,553,130	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,294.25000	4.29425	4,245,130	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,547.58000	3.54758	3,583,450	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,262.49000	4.26249	4,213,580	11.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,487.15000	3.48715	3,522,590	11.42	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,364.57000	1.36457	1,382,150	10.72	0.00	0	10
Total R2035 Option											0.00	0	15,43
Total For R2035											0.00	0	95,28
R2037	On	04/11/2021	Bond Future			10.47107	87.46166	10.47825	87.41364	13.04	63,934,473.46	731	120,27
R2037	On	03/02/2022	Bond Future			10.66064	84.19331	10.66805	84.14509	12.51	0.00	0	
R2037	On	05/05/2022	Bond Future			10.85399	85.18209	10.86166	85.13352	12.31	0.00	0	
R2037	On	04/08/2022	Bond Future			11.05776	81.91816	11.06573	81.86912	12.66	0.00	0	
Total R2037 Future											63,934,473.46	731	120,21
R2037	On	04/11/2021	Bond Future	12.82	Call		13,733.78000	13.73378	13,781,300	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		3.97000	0.00397	3,470	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,784.82000	13.78482	13,832,360	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		3.82000	0.00382	3,340	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,682.70000	13.68270	13,730,200	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		4.13000	0.00413	3,610	16.59	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,009.88000	11.00988	11,055,770	16.27	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		22.02000	0.02202	19,890	16.27	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		183.04000	0.18304	172,010	14.97	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,566.74000	6.56674	6,603,730	14.97	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		986.22000	0.98622	967,630	13.65	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,898.83000	5.89883	5,928,610	13.67	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		974.30000	0.97430	955,860	13.67	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,946.45000	5.94645	5,976,370	13.69	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		962.53000	0.96253	944,230	13.69	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,851.29000	5.85129	5,880,920	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,194.74000	7.19474	7,225,080	13.83	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,444.24000	1.44424	1,426,010	13.83	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,239.25000	7.23925	7,269,710	13.85	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,431.93000	1.43193	1,413,820	13.85	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,283.82000	7.28382	7,314,380	13.86	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,419.74000	1.41974	1,401,730	13.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,444.17000	1.44417	1,452,850	11.87	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.91	Put		4,390.35000	4.39035	4,359,110	12.59	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,364.68000	3.36468	3,382,230	12.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,456.30000	4.45630	4,424,810	12.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	11.42	Call		5.11742000	5.11742	5,141,350	13.06	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,980.56000	2.98056	2,955,450	13.06	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		7,717.95000	7.71795	7,677,590	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,394.30000	3.39430	3,411,980	12.58	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,423.22000	4.42322	4,391,860	12.58	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		3,424.05000	3.42405	3,441,850	12.59	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											63,934,473.46	731	121,56
R2040	On	04/11/2021	Bond Future			10.59330	89.69278	10.60552	89.60490	13.58	25,024,285.62	279	81,45
R2040	On	03/02/2022	Bond Future			10.77758	86.19935	10.79024	86.11078	13.06	0.00	0	
R2040	On	05/05/2022	Bond Future			10.96503	87.21177	10.97817	87.12231	12.83	0.00	0	
R2040	On	04/08/2022	Bond Future			11.16232	83.72080	11.17598	83.63042	13.20	0.00	0	
Total R2040 Future											25,024,285.62	279	81,45
R2040	On	04/11/2021	Bond Future	12.90	Call		14,310.87000	14.31087	14,397,920	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		5.98000	0.00598	5,150	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		14,364.50000	14.36450	14,451,570	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		5.77000	0.00577	4,960	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		14,257.18000	14.25718	14,344,210	17.52	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		6.20000	0.00620	5,350	17.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,072.76000	1.07276	1,044,520	14.58	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,287.74000	6.28774	6,347,590	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,098.37000	1.09837	1,069,650	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,338.07000	6.33807	6,398,160	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,085.41000	1.08541	1,056,930	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,388.63000	6.38863	6,448,960	14.58	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		707.44000	0.70744	718,320	11.67	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		5,093.95000	5.09395	5,032,500	12.38	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,244.46000	2.24446	2,272,470	12.38	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,971.33000	12.97133	13,047,130	16.15	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,553.83000	7.55383	7,614,920	14.18	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,509.83000	1.50983	1,481,460	14.18	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,459.32000	7.45932	7,520,050	14.15	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		594.05000	0.59405	580,390	16.15	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,536.46000	1.53646	1,507,730	14.15	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		9,195.85000	9.19585	9,117,270	11.67	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,506.44000	7.50644	7,567,360	14.16	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,522.97000	1.52297	1,494,430	14.16	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,578.91000	4.57891	4,526,580	13.03	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,704.53000	3.70453	3,742,810	13.04	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	11.05	Put			4,543.93000	4.54393	4,491,830	13.04	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,640.25000	3.64025	3,678,060	13.02	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			4,614.12000	4.61412	4,561,550	13.02	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3,672.32000	3.67232	3,710,370	13.03	0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												25,024,285.62	279	85,05
R2044	On	04/11/2021	Bond Future			10.62840	86.46912	10.64052	86.38016		14.18	33,722,956.80	390	60,56
R2044	On	03/02/2022	Bond Future			10.80328	83.06446	10.81584	82.97477		13.64	0.00	0	
R2044	On	05/05/2022	Bond Future			10.98077	84.04009	10.99380	83.94951		13.40	0.00	0	
R2044	On	04/08/2022	Bond Future			11.16722	80.63736	11.18076	80.54587		13.80	0.00	0	
Total R2044 Future												33,722,956.80	390	60,56
R2044	On	04/11/2021	Bond Future	12.90	Call			14,192.11000	14.19211	14,280,010	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			7.97000	0.00797	6,910	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			14,245.32000	14.24532	14,333,250	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			7.70000	0.00770	6,670	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			14,138.84000	14.13884	14,226,710	18.64	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			8.25000	0.00825	7,160	18.64	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			6,446.72000	6.44672	6,507,820	15.32	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			1,088.48000	1.08848	1,059,890	15.32	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			6,344.75000	6.34475	6,405,360	15.27	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			1,114.22000	1.11422	1,085,140	15.27	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			6,395.62000	6.39562	6,456,480	15.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			1,101.19000	1.10119	1,072,360	15.29	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			1,536.55000	1.53655	1,507,750	14.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			7,616.72000	7.61672	7,678,680	14.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			1,523.07000	1.52307	1,494,450	14.87	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			7,521.54000	7.52154	7,583,120	14.83	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			1,549.96000	1.54996	1,520,960	14.83	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			7,569.21000	7.56921	7,630,990	14.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			3,840.77000	3.84077	3,880,450	13.66	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			4,457.38000	4.45738	4,405,570	13.66	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			3,874.38000	3.87438	3,914,300	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			4,422.67000	4.42267	4,371,100	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			3,807.29000	3.80729	3,846,730	13.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			4,492.32000	4.49232	4,440,270	13.65	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												33,722,956.80	390	60,56
R2048	On	04/11/2021	Bond Future			10.55579	85.70098	10.56787	85.60907		14.60	0.00	0	168,14
R2048	On	03/02/2022	Bond Future			10.72621	86.66695	10.73873	86.57432		13.34	0.00	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	05/05/2022	Bond Future			10.89187	83.26947	10.90484	83.17602		13.80	0.00	0	
R2048	On	04/08/2022	Bond Future			11.06361	84.23654	11.07709	84.14205		13.48	0.00	0	
Total R2048 Future											0.00	0	168,14	
R2048	On	04/11/2021	Bond Future	12.84	Call			14,605.45000	14.60545	14,696,220	19.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			8.66000	0.00866	7,520	19.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			14,659.19000	14.65919	14,749,990	19.54	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			8.37000	0.00837	7,260	19.54	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call			977.55000	0.97755	991,920	14.33	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put			8,023.89000	8.02389	7,931,950	13.52	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call			68.01000	0.06801	67,980	13.52	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put			1,154.32000	1.15432	1,105,030	15.16	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			14,551.63000	14.55163	14,642,370	19.54	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call			2,887.20000	2.88720	2,929,820	15.16	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	10.20	Put			3,612.47000	3.61247	3,530,780	14.18	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call			733.04000	0.73304	743,260	14.18	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	12.83	Put			8.95000	0.00895	7,780	19.54	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put			3,057.53000	3.05753	2,979,990	14.33	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			455.52000	0.45552	463,590	12.03	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.50	Put			3,814.97000	3.81497	3,751,320	13.03	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			2,017.09000	2.01709	2,046,070	13.03	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	11.48	Put			1,144.64000	1.14464	1,114,390	14.71	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,374.84000	6.37484	6,437,470	14.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			1,131.07000	1.13107	1,101,070	14.74	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,270.21000	6.27021	6,332,320	14.69	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			1,158.39000	1.15839	1,127,870	14.69	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			7,933.95000	7.93395	7,849,390	12.03	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			6,322.49000	6.32249	6,384,870	14.71	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,633.04000	7.63304	7,696,990	15.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			1,546.28000	1.54628	1,516,780	15.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			7,534.91000	7.53491	7,598,470	15.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			1,573.89000	1.57389	1,544,000	15.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			7,583.95000	7.58395	7,647,710	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			1,560.02000	1.56002	1,530,330	15.09	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			4,580.76000	4.58076	4,527,310	13.47	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			4,001.51000	4.00151	4,042,800	13.48	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			4,544.51000	4.54451	4,491,310	13.48	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			3,932.00000	3.93200	3,972,800	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			4,616.92000	4.61692	4,563,230	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,966.85000	3.96685	4,007,890	13.47	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
Total R2048 Option												0.00	0	4,70
Total For R2048												0.00	0	172,84
R209	On	04/11/2021	Bond Future			10.21210	71.13009	10.22416	71.05981		13.79	4,054,415.13	57	36,30
R209	On	03/02/2022	Bond Future			10.38461	71.93185	10.39707	71.86099		12.63	0.00	0	
R209	On	05/05/2022	Bond Future			10.55870	69.63489	10.57159	69.56335		12.99	0.00	0	
R209	On	04/08/2022	Bond Future			10.73673	70.44454	10.75007	70.37228		12.72	0.00	0	
Total R209 Future												4,054,415.13	57	36,30
R209	On	04/11/2021	Bond Future	12.18	Call			10,204.54000	10.20454	10,273,470	17.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			11.02000	0.01102	9,670	17.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			10,250.72000	10.25072	10,319,670	17.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			10.72000	0.01072	9,390	17.35	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			10,158.34000	10.15834	10,227,220	17.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			9,366.28000	9.36628	9,434,460	17.04	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			18.41000	0.01841	16,310	17.04	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call			2,391.76000	2.39176	2,426,150	14.15	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			810.95000	0.81095	775,060	14.15	0.00	0	10
R209	On	04/11/2021	Bond Future	9.50	Put			4,561.99000	4.56199	4,492,990	12.63	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			160.39000	0.16039	161,670	12.63	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call			859.48000	0.85948	871,920	13.45	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			2,182.17000	2.18217	2,124,330	13.45	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			1,521.58000	1.52158	1,544,370	13.79	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,371.32000	1.37132	1,323,830	13.79	0.00	0	9,20
R209	On	04/11/2021	Bond Future	12.17	Put			11.35000	0.01135	9,950	17.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,467.56000	4.46756	4,513,030	13.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			998.13000	0.99813	972,740	13.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,508.01000	4.50801	4,553,700	13.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			985.75000	0.98575	960,580	13.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,427.21000	4.42721	4,472,460	13.41	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,010.66000	1.01066	985,050	13.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,315.57000	1.31557	1,291,650	14.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,891.57000	5.89157	5,939,350	14.35	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			1,303.72000	1.30372	1,279,960	14.35	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,930.10000	5.93010	5,978,040	14.37	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,291.98000	1.29198	1,268,380	14.37	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,853.10000	5.85310	5,900,720	14.33	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,875.16000	2.87516	2,904,590	12.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,859.70000	3.85970	3,816,870	12.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,901.07000	2.90107	2,930,690	12.59	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			3,830.41000	3.83041	3,787,770	12.59	0.00	0	

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	04/08/2022	Bond Future	10.59	Call			2,927.10000	2.92710	2,956,900	12.60	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,801.31000	3.80131	3,758,850	12.60	0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												4,054,415.13	57	63,80
R210	On	04/11/2021	Bond Future			212.15715	212.15715	212.65574	212.65574			0.00	0	1,48
R210	On	03/02/2022	Bond Future			214.60071	214.60071	215.10576	215.10576			0.00	0	
R210	On	05/05/2022	Bond Future			214.31660	214.31660	214.82819	214.82819			0.00	0	
R210	On	04/08/2022	Bond Future			216.98135	216.98135	217.49957	217.49957			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R212	On	04/11/2021	Bond Future			175.01451	175.01451	175.03171	175.03171			0.00	0	3,50
Total R212 Future												0.00	0	3,52
Total For R212												0.00	0	3,52
R213	On	04/11/2021	Bond Future			9.35738	86.89785	9.38505	86.74474		10.73	0.00	0	10,40
R213	On	03/02/2022	Bond Future			9.54979	87.87730	9.57860	87.72278		9.88	0.00	0	
R213	On	05/05/2022	Bond Future			9.73937	85.37684	9.76937	85.22072		9.96	0.00	0	
R213	On	04/08/2022	Bond Future			9.93832	86.37318	9.96964	86.21520		9.62	0.00	0	
Total R213 Future												0.00	0	10,40
R213	On	04/11/2021	Bond Future	11.10	Call			8,853.28000	8.85328	9,003,380	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			18.16000	0.01816	15,150	13.05	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,900.68000	8.90068	9,050,860	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			17.61000	0.01761	14,680	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,805.86000	8.80586	8,955,880	13.04	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			18.72000	0.01872	15,630	13.04	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,074.85000	1.07485	1,024,210	10.59	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,166.93000	2.16693	2,239,370	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,159.43000	2.15943	2,077,350	9.95	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,671.55000	5.67155	5,537,250	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			949.11000	0.94911	903,010	10.73	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,701.00000	2.70100	2,784,200	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			1,736.31000	1.73631	1,664,990	10.10	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,884.52000	4.88452	4,757,770	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,358.99000	1.35899	1,298,830	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,066.08000	4.06608	4,169,960	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			609.67000	0.60967	577,060	11.21	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,512.00000	3.51200	3,608,470	10.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,292.63000	1.29263	1,234,580	10.38	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,237.62000	3.23762	3,133,740	9.65	0.00	0	

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	8.63	Call		387.62000	0.38762	407,840	9.02	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		4,449.73000	4.44973	4,558,150	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		557.27000	0.55727	526,930	11.30	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,142.04000	4.14204	4,246,850	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,048.60000	1.04860	998,890	10.62	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		3,482.02000	3.48202	3,374,020	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		577.94000	0.57794	605,710	9.21	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		5,861.09000	5.86109	5,983,000	11.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,441.19000	3.44119	3,536,610	10.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,325.45000	1.32545	1,266,350	10.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,370.94000	3.37094	3,465,300	10.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,145.28000	1.14528	1,191,800	9.58	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call		1,288.13000	1.28813	1,338,770	9.65	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call		6,152.95000	6.15295	6,277,130	11.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,406.10000	3.40610	3,500,990	10.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,342.23000	1.34223	1,282,600	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,190.80000	1.19080	1,146,150	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,600.90000	5.60090	5,712,710	10.85	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,179.62000	1.17962	1,135,310	10.85	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,526.33000	5.52633	5,637,470	10.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,202.08000	1.20208	1,157,100	10.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,563.59000	5.56359	5,675,060	10.84	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,900.34000	2.90034	2,974,750	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,302.82000	3.30282	3,219,250	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,925.74000	2.92574	3,000,550	9.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,277.54000	3.27754	3,194,370	9.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,875.06000	2.87506	2,949,060	9.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,328.25000	3.32825	3,244,270	9.55	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	13,30
R214	On	04/11/2021	Bond Future			10.59229	67.86939	10.60438	67.79726	14.79	0.00	0	17,80
R214	On	03/02/2022	Bond Future			10.76527	68.63436	10.77777	68.56167	13.53	0.00	0	
R214	On	05/05/2022	Bond Future			10.93352	66.16048	10.94645	66.08708	13.97	0.00	0	
R214	On	04/08/2022	Bond Future			11.10774	66.92862	11.12114	66.85443	13.68	0.00	0	
Total R214 Future											0.00	0	17,81
R214	On	04/11/2021	Bond Future	12.47	Call		9,827.05000	9.82705	9,896,830	19.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		21.19000	0.02119	18,840	19.12	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,872.69000	9.87269	9,942,520	19.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		20.67000	0.02067	18,370	19.14	0.00	0	

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	04/11/2021	Bond Future	12.46	Call		9,781.35000	9.78135	9,851,080	19.10	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		21.72000	0.02172	19,320	19.10	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,507.20000	4.50720	4,552,900	14.67	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,095.76000	1.09576	1,068,770	14.67	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,547.56000	4.54756	4,593,480	14.69	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,082.74000	1.08274	1,055,970	14.69	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,588.14000	4.58814	4,634,290	14.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,070.01000	1.07001	1,043,470	14.71	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,385.05000	1.38505	1,359,900	15.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,625.43000	5.62543	5,673,350	15.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,409.92000	1.40992	1,384,440	15.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,663.82000	5.66382	5,711,900	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,397.34000	1.39734	1,372,020	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,702.43000	5.70243	5,750,680	15.13	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,092.80000	3.09280	3,124,100	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,824.67000	3.82467	3,781,780	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,039.12000	3.03912	3,070,040	13.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,883.75000	3.88375	3,840,480	13.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,065.78000	3.06578	3,096,890	13.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,853.99000	3.85399	3,810,910	13.66	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,81
Total for Bond											139,955,392.21	1,573	1,067,52
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
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	

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 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			806.55700	806.55700	805.77100	805.77100				0.00	0	95
GOVI On 03/02/2022 GOVI			815.64800	815.64800	814.85600	814.85600				0.00	0	
GOVI On 05/05/2022 GOVI			825.21500	825.21500	824.41500	824.41500				0.00	0	
GOVI On 04/08/2022 GOVI			835.17300	835.17300	834.36500	834.36500				0.00	0	
Total GOVI Future										0.00	0	95
GOVI On 04/11/2021 GOVI	728.41	Call			773,610.00000	77.36100	781,470,000			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			773,510.00000	77.35100	781,370,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			773,710.00000	77.37100	781,570,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			221,160.00000	22.11600	229,080,000			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		221,060.00000	22.10600	228,980,000		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		220,960.00000	22.09600	228,880,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		361,650.00000	36.16500	369,650,000		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		361,850.00000	36.18500	369,850,000		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		361,750.00000	36.17500	369,750,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		150,850.00000	15.08500	158,930,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		151,050.00000	15.10500	159,130,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		150,950.00000	15.09500	159,030,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	95
Total for GOVI											0.00	0	95
AL37	On	04/11/2021	Index Future			807.64200	807.64200	807.40600	807.40600		0.00	0	
AL37	On	03/02/2022	Index Future			816.74500	816.74500	816.50900	816.50900		0.00	0	
AL37	On	05/05/2022	Index Future			826.32500	826.32500	826.08900	826.08900		0.00	0	
AL37	On	04/08/2022	Index Future			836.29700	836.29700	836.05900	836.05900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/11/2021	Index Future			926.39400	926.39400	924.86800	924.86800		0.00	0	
AL7T	On	03/02/2022	Index Future			936.83500	936.83500	935.29600	935.29600		0.00	0	
AL7T	On	05/05/2022	Index Future			947.82400	947.82400	946.26800	946.26800		0.00	0	
AL7T	On	04/08/2022	Index Future			959.26200	959.26200	957.68900	957.68900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/11/2021	Index Future			816.85500	816.85500	816.07200	816.07200		0.00	0	1
ALBI	On	03/02/2022	Index Future			826.06200	826.06200	825.27400	825.27400		0.00	0	
ALBI	On	05/05/2022	Index Future			835.75100	835.75100	834.95600	834.95600		0.00	0	
ALBI	On	04/08/2022	Index Future			845.83600	845.83600	845.03300	845.03300		0.00	0	
Total ALBI Future											0.00	0	11
Total For ALBI											0.00	0	11
IGOV	On	04/11/2021	Index Future			297.04000	297.04000	297.36800	297.36800		0.00	0	4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	03/02/2022			300.46100	300.46100	300.79400	300.79400			0.00	0	
IGOV	On	05/05/2022			304.05800	304.05800	304.39500	304.39500			0.00	0	
IGOV	On	04/08/2022			307.79900	307.79900	308.14000	308.14000			0.00	0	
Total IGOV Future											0.00	0	47
Total For IGOV											0.00	0	47
Total for Index											0.00	0	55
JIBAR	f	On	20/10/2021		3.71500	96.28500	3.72500	96.27500			0.00	0	
JIBAR	f	On	17/11/2021		3.75000	96.25000	3.74000	96.26000			0.00	0	50,00
JIBAR	f	On	15/12/2021		3.85500	96.14500	3.86500	96.13500			0.00	0	
JIBAR	f	On	19/01/2022		3.91000	96.09000	3.91000	96.09000			0.00	0	
JIBAR	f	On	16/02/2022		4.09000	95.91000	4.08000	95.92000			0.00	0	
JIBAR	f	On	16/03/2022		4.14500	95.85500	4.14000	95.86000			0.00	0	
JIBAR	f	On	15/06/2022		4.56000	95.44000	4.54500	95.45500			0.00	0	47
JIBAR	f	On	21/09/2022		4.85500	95.14500	4.85000	95.15000			0.00	0	
JIBAR	f	On	21/12/2022		5.21000	94.79000	5.19000	94.81000			0.00	0	
JIBAR	f	On	15/03/2023		5.43000	94.57000	5.41500	94.58500			0.00	0	
JIBAR	f	On	21/06/2023		5.71500	94.28500	5.70500	94.29500			0.00	0	
JIBAR	f	On	20/09/2023		5.72500	94.27500	5.93000	94.07000			0.00	0	
Total Jibar Future											0.00	0	50,54
Total For JIBAR FUTURE											0.00	0	50,54
Total for Jibar											0.00	0	50,54
5Y STN	On	21/12/2021			90.70000	90.70000	90.70000	90.70000			0.00	0	
Total 5Y STND Future											0.00	0	5
Total For 5Y STND											0.00	0	5
Total for Interest Rate Swap											0.00	0	5
Total for Derivatives :											139,955,392.21	1,573	1,119,65
ABCPI	On	07/12/2023			2.14000	318.17866	2.14000	318.13373			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF001	On	13/09/2026					0.00000	100.09997			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	101.75156			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF004	On	30/06/2026			9.65000	102.16023	9.65000	102.13394			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.31055				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.04329				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.79378				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.29246				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.19126				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.95867				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.13585				0.00	0	800,000,0€
Total ABFN22 SPOT										0.00	0	800,000,0€
Total For ABFN22										0.00	0	800,000,0€
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.60168				0.00	0	560,000,0€
Total ABFN23 SPOT										0.00	0	560,000,0€
Total For ABFN23										0.00	0	560,000,0€
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.75980				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.19626				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.93709				0.00	380,000,000	190,000,0€
Total ABFN28 SPOT										0.00	380,000,000	190,000,0€
Total For ABFN28										0.00	380,000,000	190,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.99850				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.94850				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.53159				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.22258				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.79246				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.78348				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	101.31151				0.00	0	730,000,00
Total ABFN35 SPOT										0.00	0	730,000,00
Total For ABFN35										0.00	0	730,000,00
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.44809				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.97922				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.79545				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.21187				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.59685				0.00	0	1,000,000,00
Total ABFN40 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN40										0.00	0	1,000,000,00
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.79797				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.33665				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.90908				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.93503				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.95360				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.90828				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.33954				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.35596				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.23587				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.07596				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.22300				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.99953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.32317				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.03345				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.10242				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.62772				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.23000	3.23000	3.23000	152.72221				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	123.08105	100.00000	122.75363				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.87500	6.87500	6.87500	142.60190				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.74930	100.00000	23.69418				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.47500	2.47500	2.47500	153.15159				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	201.92715				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.37500	4.37500	4.37500	228.54405				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN67 On 28/02/2023 Spot Bond			6.55500	6.55500	6.55500	102.04410				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.38500	7.38500	7.38500	115.94540				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.71500	106.52939	4.71500	106.51589				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.08500	108.63128	5.08500	108.61645				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.77000	116.63538	6.77000	116.61428				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.65000	118.23151	7.65000	118.20739				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.52500	107.98541	5.52500	107.96942				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.80000	104.29594	7.80000	104.27389				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.61674	100.00000	10.59298				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.46000	322.68434	1.46000	322.64470				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.61500	173.84669	0.61500	173.82933				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.26000	10.26000	10.26000	103.70366				0.00	0	
Total ABX01 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 ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.99970				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.69226				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	159.91531				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	161.89810				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.00002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.12847				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.58887				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.63512				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.68184				0.00	1,400,000,000	700,000,000
Total AGL01 SPOT										0.00	1,400,000,000	700,000,000
Total For AGL01										0.00	1,400,000,000	700,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	102.58808				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.32754				0.00	150,000,000	75,000,000
Total AGL03 SPOT										0.00	150,000,000	75,000,000
Total For AGL03										0.00	150,000,000	75,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.47959				0.00	0	450,000,000
Total AGT01 SPOT										0.00	0	450,000,000
Total For AGT01										0.00	0	450,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.25938				0.00	560,000,000	280,000,000
Total AGT02 SPOT										0.00	560,000,000	280,000,000
Total For AGT02										0.00	560,000,000	280,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.99923				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT04 On 27/10/2025 Spot Bond					0.00000	105.07273				0.00	100,000,000	400,000,000
Total AGT04 SPOT										0.00	100,000,000	400,000,000
Total For AGT04										0.00	100,000,000	400,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.90962				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.94386				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.68500	106.71718	7.68500	100.83986				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.99539				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.16707				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.38148				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.78928				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.42293				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.24500	107.25691	6.24500	107.23899				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.39630				0.00	340,000,000	170,000,000
Total AHF5A4 SPOT										0.00	340,000,000	170,000,000
Total For AHF5A4										0.00	340,000,000	170,000,000
AHF5B On 21/08/2023 Spot Bond					0.00000	100.44574				0.00	0	
Total AHF5B1 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 AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.47615				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.03647				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.62747				0.00	160,000,000	80,000,00
Total AHF6A1 SPOT										0.00	160,000,000	80,000,00
Total For AHF6A1										0.00	160,000,000	80,000,00
AHF6A On 21/08/2024 Spot Bond					0.00000	100.95437				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.44567				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.47605				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.68819				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.58725				0.00	960,000,000	480,000,00
Total AHF7A1 SPOT										0.00	960,000,000	480,000,00
Total For AHF7A1										0.00	960,000,000	480,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.41527				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.46087				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.44947				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.49124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.47682				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.74863				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.71087				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.30000	111.10594	7.30000	111.08417				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.70500	106.55707	7.70500	106.53518				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.29000	96.06739	11.29000	96.03873				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.46000	184.39228	5.46000	184.34985				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.02928				0.00	0	22,500,000,00
Total APF04 SPOT										0.00	0	22,500,000,00
Total For APF04										0.00	0	22,500,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.73024				0.00	24,380,000,000	11,100,000,00
Total APF06 SPOT										0.00	24,380,000,000	11,100,000,00
Total For APF06										0.00	24,380,000,000	11,100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.05945				0.00	21,000,000,000	10,500,000,00
Total APF07 SPOT										0.00	21,000,000,000	10,500,000,00
Total For APF07										0.00	21,000,000,000	10,500,000,00
APF09 On 24/07/2023 Spot Bond					0.00000	101.08590				0.00	34,986,400,000	15,696,600,00
Total APF09 SPOT										0.00	34,986,400,000	15,696,600,00
Total For APF09										0.00	34,986,400,000	15,696,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF10 On 11/09/2022 Spot Bond					0.00000	100.20499				0.00	35,100,000,000	12,500,000,000
Total APF10 SPOT										0.00	35,100,000,000	12,500,000,000
Total For APF10										0.00	35,100,000,000	12,500,000,000
APF12 On 24/02/2022 Spot Bond					0.00000	100.50233				0.00	40,393,000,000	15,000,000,000
Total APF12 SPOT										0.00	40,393,000,000	15,000,000,000
Total For APF12										0.00	40,393,000,000	15,000,000,000
APF14 On 22/09/2023 Spot Bond					0.00000	100.88810				0.00	0	0
Total APF14 SPOT										0.00	0	0
Total For APF14										0.00	0	0
APF15 On 24/02/2023 Spot Bond					0.00000	100.49500				0.00	0	0
Total APF15 SPOT										0.00	0	0
Total For APF15										0.00	0	0
APF16 On 07/08/2024 Spot Bond					0.00000	100.78998				0.00	0	0
Total APF16 SPOT										0.00	0	0
Total For APF16										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.72500	243.58980	4.72500	243.53849				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			4.74000	220.72315	4.74000	220.67657				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN13 On 31/01/2022 Spot Bond			1.59000	173.23720	1.59000	173.21532				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14 On 31/01/2022 Spot Bond			1.63500	173.20917	1.63500	173.18708				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15 On 31/03/2028 Spot Bond			4.36000	191.84600	4.36000	191.80748				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.84622				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.98000	108.58852	4.98000	108.56499				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.99534				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.60426				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.28699				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.99526				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.55150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.50201				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.44422				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.11378				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	99.89697				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.20416				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			3.96500	3.96500	3.96500	107.24041				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.86500	4.86500	4.86500	97.96441				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.66159				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 20/06/2024 Spot Bond					0.00000	99.25107				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.09000	107.07792	5.09000	107.05439				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.98749				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.33171				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.83203				0.00	0	
Total ASN381 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 ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.02606				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.02606				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.54794				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.44978				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.04206				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.21085				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.56767				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.97379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	99.97276				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	99.98199				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.70716				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.75911				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.93422				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.94323				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.23195				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	100.58835				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.72731				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.85357				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	99.98527				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	100.16092				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	109.57100				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	100.57386				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	99.98533				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	99.87859				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.08030				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.08030				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	99.98577				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.08000	101.90909	9.08000	101.88437				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.26000	101.70027	8.26000	101.67778				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			8.81000	100.21980	8.81000	100.19619				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			8.81000	100.21980	8.81000	100.19619				0.00	0	
Total ASN511 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 ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.26542	9.10000	101.24093				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.53142	11.05000	101.50174				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.52461	11.00000	101.49508				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.45657	10.50000	101.42835				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.45657	10.50000	101.42835				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.38106				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.76377				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.72230				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.47019	10.60000	101.44171				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.97420	10.47000	101.42435				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.46337	10.55000	101.43503				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.73942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.93145				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.22340				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.02666				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	99.96611				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.62945				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 13/02/2022 Spot Bond					0.00000	100.59421				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	100.12852				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.11496				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	101.23448	9.22000	101.20974				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.05998				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59 On 17/04/2023 Spot Bond					0.00000	101.04779				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.83278				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.92580				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.40836				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.75110				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.93031				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	99.80989				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.81776				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	99.98468				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.40909				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	100.82137				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	99.98558				0.00	0	
Total ASN624 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 ASN624										0.00	0	
ASN624 On 25/11/2021 Spot Bond					0.00000	100.35349				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	100.40801				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	101.30013				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.25647				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 27/09/2021 Spot Bond					0.00000	101.19178				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN638 On 30/09/2021 Spot Bond					0.00000	99.87208				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN641 On 01/10/2021 Spot Bond					0.00000	101.04021				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN643 On 06/05/2024 Spot Bond					0.00000	100.92452				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.12382				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.12393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 20/10/2021 Spot Bond					0.00000	100.77631				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN649 On 22/10/2021 Spot Bond					0.00000	101.06270				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN650 On 27/10/2021 Spot Bond					0.00000	100.70322				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN652 On 29/10/2021 Spot Bond					0.00000	101.71238				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN656 On 31/03/2032 Spot Bond					0.00000	99.82092				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN658 On 12/11/2021 Spot Bond					0.00000	100.49041				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.49265				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.47942				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	100.49418				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	100.48359				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	100.39148				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66(On 19/11/2021 Spot Bond					0.00000	100.41425				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66(On 19/08/2025 Spot Bond					0.00000	100.57127				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66(On 18/11/2021 Spot Bond					0.00000	100.42719				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66(On 02/04/2026 Spot Bond					0.00000	100.52237				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67(On 23/11/2021 Spot Bond					0.00000	100.35571				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67(On 29/06/2026 Spot Bond					0.00000	99.86044				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68(On 26/11/2021 Spot Bond					0.00000	100.33018				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	99.99970				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68(On 20/06/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68(On 31/08/2026 Spot Bond					0.00000	102.31512				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68(On 22/06/2026 Spot Bond					0.00000	99.90204				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68(On 31/03/2032 Spot Bond					0.00000	99.81364				0.00	0	
Total ASN685 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 ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.27107				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.24600				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.21122				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.22690				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.60367				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.08124				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
BAW21 On 24/03/2022 Spot Bond			3.56900	102.78316	3.56900	102.77328				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.92353	9.30000	99.89886				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.37557				0.00	220,000,000	110,000,000
Total BAW22 SPOT										0.00	220,000,000	110,000,000
Total For BAW22										0.00	220,000,000	110,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	100.46432				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.43037				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.26822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.87183				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.41000	102.20578	6.41000	102.18816				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.26649				0.00	0	100,000,00
Total BAW34 SPOT										0.00	0	100,000,00
Total For BAW34										0.00	0	100,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.54115				0.00	370,000,000	1,785,000,00
Total BAW35 SPOT										0.00	370,000,000	1,785,000,00
Total For BAW35										0.00	370,000,000	1,785,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.14592				0.00	0	200,000,00
Total BAW36 SPOT										0.00	0	200,000,00
Total For BAW36										0.00	0	200,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.78164				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.78566				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.44500	8.44500	8.44500	103.56623				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.87000	10.87000	10.87000	104.26477				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.79804				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	97.69274				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.80779				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.80801				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.80734				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.99125				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.77901				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.78597				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.77237				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.77845				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.77172				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.78490				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.77155				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	99.78571				0.00	0	
Total BAYA86 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 BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.77183				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	99.77855				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.98872				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.77861				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.79246				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.73813				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.73813				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.73174				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.73885				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.98021				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.72567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.81500	7.81500	7.81500	104.97413				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.83022				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.84462				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.19479				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.63334				0.00	520,000,000	260,000,000
Total BDX34 SPOT										0.00	520,000,000	260,000,000
Total For BDX34										0.00	520,000,000	260,000,000
BDX35 On 16/06/2026 Spot Bond					0.00000	100.07104				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.23500	104.70758	7.23500	104.68702				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.34164				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.38296				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.13956				0.00	410,000,000	205,000,000
Total BGL15 SPOT										0.00	410,000,000	205,000,000
Total For BGL15										0.00	410,000,000	205,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.54375				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	105.58307				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.68221				0.00	300,000,000	350,000,000
Total BGL18 SPOT										0.00	300,000,000	350,000,000
Total For BGL18										0.00	300,000,000	350,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.78333				0.00	220,000,000	110,000,000
Total BGL19 SPOT										0.00	220,000,000	110,000,000
Total For BGL19										0.00	220,000,000	110,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	103.23968				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.34593				0.00	120,000,000	60,000,000
Total BID08 SPOT										0.00	120,000,000	60,000,000
Total For BID08										0.00	120,000,000	60,000,000
BID09 On 15/11/2021 Spot Bond					0.00000	100.56990				0.00	500,000,000	250,000,000
Total BID09 SPOT										0.00	500,000,000	250,000,000
Total For BID09										0.00	500,000,000	250,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.03427				0.00	140,000,000	70,000,000
Total BID10 SPOT										0.00	140,000,000	70,000,000
Total For BID10										0.00	140,000,000	70,000,000
BID11 On 15/11/2023 Spot Bond			5.98500	110.54128	5.98500	110.52356				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.18763				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.30894				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.69420				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.81101				0.00	0	160,000,000
Total BID15 SPOT										0.00	0	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID15										0.00	0	160,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.92956				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.23679				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.64400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.20800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.16200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.07200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.25175				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.40168				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.84793				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.45106				0.00	220,000,000	110,000,00
Total BPPF19 SPOT										0.00	220,000,000	110,000,00
Total For BPPF19										0.00	220,000,000	110,000,00
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.17057				0.00	200,000,000	100,000,00
Total BPPF20 SPOT										0.00	200,000,000	100,000,00
Total For BPPF20										0.00	200,000,000	100,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.34384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	101.02428				0.00	0	50,000,00
Total BPPF23 SPOT										0.00	0	50,000,00
Total For BPPF23										0.00	0	50,000,00
BPPF23 On 03/08/2022 Spot Bond					0.00000	100.73548				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.94452				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	101.11365				0.00	380,000,000	190,000,00
Total BPPF27 SPOT										0.00	380,000,000	190,000,00
Total For BPPF27										0.00	380,000,000	190,000,00
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.65312				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.68317				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.70930				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.36138				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.37422				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.68360				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	99.86777				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.32403				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.31000	111.57733	7.31000	111.55545				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.54000	113.04679	7.54000	113.02394				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.24500	108.85420	8.24500	108.82992				0.00	0	500,000,00
Total CCT03 SPOT										0.00	0	500,000,00
Total For CCT03										0.00	0	500,000,00
CCT04 On 17/07/2027 Spot Bond			9.58000	104.38312	9.58000	103.20354				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.08764				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.86765				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.44314				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.47414				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.29368				0.00	0	
Total CGR50 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.37370				0.00	0	11,416,80
Total CGR51 SPOT										0.00	0	11,416,80
Total For CGR51										0.00	0	11,416,80
CLN315 On 20/03/2023 Spot Bond			4.77000	107.59220	4.77000	110.49400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.59919				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.01500	107.99922	7.01500	107.97866				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	109.44336	8.70700	120.50700				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.95889				0.00	0	
Total CLN368 SPOT										0.00	0	
Total For CLN368										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.95437				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.83646				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.11089	10.98000	99.08164				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	115.89700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	114.88894	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.39100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.57528				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.57053				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.56000	173.25590	1.56000	173.23416				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.17500	140.52796	5.17500	140.49678				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.61500	138.58529	5.61500	138.55292				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	102.62900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.56316				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.41867				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46(On 29/11/2021 Spot Bond					0.00000	100.45100				0.00	520,000,000	260,000,000
Total CLN460 SPOT										0.00	520,000,000	260,000,000
Total For CLN460										0.00	520,000,000	260,000,000
CLN46(On 13/03/2022 Spot Bond			6.44500	101.90991	6.44500	101.89244				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.29808				0.00	660,000,000	330,000,000
Total CLN465 SPOT										0.00	660,000,000	330,000,000
Total For CLN465										0.00	660,000,000	330,000,000
CLN46(On 28/03/2022 Spot Bond					0.00000	99.93038				0.00	440,000,000	220,000,000
Total CLN468 SPOT										0.00	440,000,000	220,000,000
Total For CLN468										0.00	440,000,000	220,000,000
CLN46(On 28/03/2022 Spot Bond					0.00000	100.10533				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	100.60190				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	88.04573	100.00000	87.84333				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	100.43278				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			5.94000	103.61591	5.94000	103.59924				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.24500	103.72332	6.24500	103.70599				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.10645				0.00	0	
Total CLN490 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 CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.35800				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.64500	109.51427	6.64500	109.49449				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.16030				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	101.16986				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.23664				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.66743				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.44311				0.00	1,020,000,000	510,000,000
Total CLN505 SPOT										0.00	1,020,000,000	510,000,000
Total For CLN505										0.00	1,020,000,000	510,000,000
CLN505 On 20/12/2022 Spot Bond					0.00000	100.17805				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.59431				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.88429				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.16124	9.96000	100.13435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.91777	10.01000	103.89005				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.45212				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.14918	9.60000	99.49170				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.10966				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.37004				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.29862	9.20000	100.27369				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	101.63344				0.00	220,000,000	110,000,000
Total CLN523 SPOT										0.00	220,000,000	110,000,000
Total For CLN523										0.00	220,000,000	110,000,000
CLN524 On 26/04/2023 Spot Bond					0.00000	101.27938				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	101.70631				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	100.67814				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 29/11/2021 Spot Bond					0.00000	100.47568				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 12/03/2023 Spot Bond					0.00000	100.10966				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.04710				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.04000	105.95868	9.04000	105.93323				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.96356				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.87795				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.19314				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	145.16000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.33753				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.23394				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.51000	106.79383	8.51000	106.76965				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.56000	104.29482	8.56000	104.27107				0.00	0	
Total CLN547 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 CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.65000	108.78615	8.65000	108.76112				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.08596				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.59040				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.61339				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.44005				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.32188				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	116.51100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.65606				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	103.49523	10.19000	103.49138				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.51000	109.28196	8.51000	109.25722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.66172				0.00	960,000,000	480,000,000
Total CLN564 SPOT										0.00	960,000,000	480,000,000
Total For CLN564										0.00	960,000,000	480,000,000
CLN564 On 21/02/2024 Spot Bond					0.00000	100.41143				0.00	780,000,000	390,000,000
Total CLN565 SPOT										0.00	780,000,000	390,000,000
Total For CLN565										0.00	780,000,000	390,000,000
CLN565 On 17/01/2024 Spot Bond					0.00000	103.80290				0.00	0	0
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.22573				0.00	0	0
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.61804				0.00	0	0
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.74000	107.79041	8.74000	107.76535				0.00	0	0
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.64516				0.00	0	0
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.62130				0.00	0	0
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.02805				0.00	0	0
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.99997				0.00	0	0
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.00396				0.00	0	0
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	101.33292				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.65019				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.31760				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.07021				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.90966				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.29472				0.00	1,380,000,000	690,000,000
Total CLN585 SPOT										0.00	1,380,000,000	690,000,000
Total For CLN585										0.00	1,380,000,000	690,000,000
CLN586 On 16/09/2025 Spot Bond					0.00000	102.29831				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.15923				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.08532				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.00011				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.92147				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.74209				0.00	0	
Total CLN591 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN591									0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.59500	144.59540	3.59500	116.38998			0.00	0	
Total CLN592 SPOT									0.00	0	
Total For CLN592									0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.43274			0.00	0	
Total CLN593 SPOT									0.00	0	
Total For CLN593									0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.25987			0.00	0	
Total CLN595 SPOT									0.00	0	
Total For CLN595									0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.43274			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	102.93858			0.00	0	
Total CLN597 SPOT									0.00	0	
Total For CLN597									0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.25638			0.00	0	
Total CLN598 SPOT									0.00	0	
Total For CLN598									0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.14511			0.00	0	
Total CLN599 SPOT									0.00	0	
Total For CLN599									0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.00011			0.00	0	
Total CLN600 SPOT									0.00	0	
Total For CLN600									0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.00011			0.00	0	
Total CLN601 SPOT									0.00	0	
Total For CLN601									0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.62400			0.00	0	
Total CLN602 SPOT									0.00	0	
Total For CLN602									0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.07565			0.00	0	
Total CLN603 SPOT									0.00	0	
Total For CLN603									0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.66778			0.00	200,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	200,000,000	200,000,000
Total For CLN604										0.00	200,000,000	200,000,000
CLN604 On 12/08/2022 Spot Bond					0.00000	100.58174				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.84713				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.03855				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.44179				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.64901	9.32000	103.62322				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.88231				0.00	1,020,000,000	510,000,000
Total CLN610 SPOT										0.00	1,020,000,000	510,000,000
Total For CLN610										0.00	1,020,000,000	510,000,000
CLN610 On 14/04/2026 Spot Bond					0.00000	102.64848				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.20428				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.42666				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.30283				0.00	820,000,000	410,000,000
Total CLN614 SPOT										0.00	820,000,000	410,000,000
Total For CLN614										0.00	820,000,000	410,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	101.18817				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	100.07100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.45024				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.47647				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.29470				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.79877				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.79590				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.83421				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	97.35400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.89320				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.25500	104.88602	6.25500	104.86846				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.58305				0.00	0	
Total CLN626 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.27582				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.77000	63.92767	11.77000	84.76346				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.52413				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.21000	101.77074	9.21000	101.74585				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.58045				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.48137				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.47741				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.63936				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.47225				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.42282				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.57785				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.64744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.56583				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.62982				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.91484				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.42510				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.83906				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.57785				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.32593				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.57785				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.46495				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	100.57785				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	104.25100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.50178				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.65655				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.85600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	116.88000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	139.39000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.63309				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.50790				0.00	0	
Total CLN666 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 CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.69212				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.80238				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.56672				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.39668				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.63848				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.16860				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	144.68116	4.25785	117.55529				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.68116	4.25785	117.55605				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.65146				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.68607				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	99.98523				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.74209				0.00	420,000,000	210,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN680 SPOT										0.00	420,000,000	210,000,000
Total For CLN680										0.00	420,000,000	210,000,000
CLN680 On 19/08/2025 Spot Bond					0.00000	100.66271				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.18842				0.00	260,000,000	130,000,000
Total CLN682 SPOT										0.00	260,000,000	130,000,000
Total For CLN682										0.00	260,000,000	130,000,000
CLN682 On 21/06/2023 Spot Bond					0.00000	99.98602				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.98559				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.89963				0.00	720,000,000	360,000,000
Total CLN685 SPOT										0.00	720,000,000	360,000,000
Total For CLN685										0.00	720,000,000	360,000,000
CLN685 On 21/12/2026 Spot Bond					0.00000	99.98249				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.98228				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	99.98482				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.21618				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	99.98492				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.72403				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.54603				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.99294				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.40193				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.28228				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.55838				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	83.64185				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	80.28508				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.08696				0.00	480,000,000	240,000,000
Total CLN704 SPOT										0.00	480,000,000	240,000,000
Total For CLN704										0.00	480,000,000	240,000,000
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.12417				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	86.48543				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.70336				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.10584				0.00	0	
Total CLN708 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 CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.98505				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.59842				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.84574				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.09643				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.53390				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.98494				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.98494				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	99.98494				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.62048				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.09539				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.60097				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.92864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.26073				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.65077				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.98631				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.98631				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.98631				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.98603				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.98603				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.98603				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.19489				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.25337				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.90484				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.09729				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.69826				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.92178				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	109.23300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.51371				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.56918				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.63735				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.74510				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.93297				0.00	0	
Total CLN744 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.89036				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.38799				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	99.98488				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.90368				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	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.10489				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.17071				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.01211				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.13483				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 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 CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.58461				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.75855				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.74041				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.19268				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.01211				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			7.81500	104.99612	7.81500	104.97413				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.37500	111.18196	7.37500	111.15996				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.79000	109.02152	9.79000	108.99306				0.00	0	380,891.00
Total COJ08 SPOT										0.00	0	380,891.00
Total For COJ08										0.00	0	380,891.00
COJG0 On 09/06/2024 Spot Bond			6.36500	112.25198	6.36500	112.23277				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			7.08000	107.15178	7.08000	107.13141				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.57000	98.59475	11.57000	98.56445				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			10.16000	99.41838	10.16000	99.39148				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.44500	9.44500	9.44500	107.83951				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	99.98486				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	99.88253				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.52183				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.96493				0.00	0	
Total DENG99 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 DENG99									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.95411			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.87713			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.16277			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.00014			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.41603			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.26706			0.00	0	155,130,60
Total DSY02 SPOT									0.00	0	155,130,60
Total For DSY02									0.00	0	155,130,60
DSY03 On 21/11/2024 Spot Bond			8.91000	8.91000	8.91000	107.64062			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.86433			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.44955			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.49500	105.39028	6.49500	105.37198			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.74332	100.00000	38.65804			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.74332	100.00000	38.65804			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/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
DV24 On 18/02/2024 Spot Bond			7.02500	106.69261	7.02500	106.67260			29,023,787,500,000.00	4,131,500,000	4,131,500,000
Total DV24 SPOT									29,023,787,500,000.00	4,131,500,000	4,131,500,000
Total For DV24									29,023,787,500,000.00	4,131,500,000	4,131,500,000
DV24/R On 18/02/2024 Spot Bond			9.69000	100.87809	9.69000	100.85215			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.87809	9.69000	100.85215			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.46500	94.21947	11.46500	94.19093			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	100.91451	10.10000	100.88749			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.91451	10.10000	100.88749			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	100.31925			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.74937			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.94882			0.00	40,000,000	1,020,000,000
Total DVF22B SPOT									0.00	40,000,000	1,020,000,000
Total For DVF22B									0.00	40,000,000	1,020,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.95571			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.57443			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.90979			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.79040			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.69843			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.84737				0.00	0	500,000,00
Total DVFB25 SPOT										0.00	0	500,000,00
Total For DVFB25										0.00	0	500,000,00
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.69730				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.67715				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.27923				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.71573				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.65881				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.50263				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.65000	102.12436	5.65000	102.10896				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.55500	107.84726	6.55500	107.82805				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.98500	109.50890	4.98500	109.48490				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.98000	96.37116	4.98000	96.35028				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	135.68850	2.25000	135.66898				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.63000	149.31660	3.63000	149.28961				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.64300	135.57827	3.64300	135.55372				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.68500	131.29827	3.68500	131.27434				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.62500	113.40434	4.62500	113.38077				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.95000	98.46845	4.95000	98.44718				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	135.68850	2.25000	135.66898				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	159.12435				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	156.57845				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	121.08049				0.00	0	
Total ELN006 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 ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	120.10003				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	118.33183				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	109.93950				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	111.17125				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.92646				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.45366				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	108.24336				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.24500	105.63824	9.24500	105.61230				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			10.88000	10.88000	10.88000	98.54774				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.23000	11.23000	11.23000	102.89835				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.31000	105.41312	9.31000	104.11005				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.31000	9.31000	9.31000	105.01878				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.36000	11.36000	11.36000	77.90557				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.43000	10.43000	10.43000	103.48835				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.36000	11.36000	11.36000	97.59313				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.22042				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.19016				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.10557				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.10299				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.60608				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.28909				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.33815				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.20241				0.00	220,000,000	110,000,000
Total EPF023 SPOT										0.00	220,000,000	110,000,000
Total For EPF023										0.00	220,000,000	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.61675				0.00	140,000,000	70,000,00
Total EPFC47 SPOT										0.00	140,000,000	70,000,00
Total For EPFC47										0.00	140,000,000	70,000,00
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.10201				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.24771				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.25457				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.97925				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.15725				0.00	120,000,000	260,000,00
Total EQT005 SPOT										0.00	120,000,000	260,000,00
Total For EQT005										0.00	120,000,000	260,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.80254				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.97252				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.51710				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.49396				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.55403				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.49858				0.00	0	
Total ERS3C7 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 ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.52167			0.00	140,000,000	70,000,00
Total ERS25 SPOT									0.00	140,000,000	70,000,00
Total For ERS25									0.00	140,000,000	70,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.48661			0.00	200,000,000	100,000,00
Total ERS26 SPOT									0.00	200,000,000	100,000,00
Total For ERS26									0.00	200,000,000	100,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.47548			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.54475			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.90500	106.77171	5.90500	106.75483			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	101.54984	10.00000	101.52291			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.31000	101.97704	8.31000	101.95436			0.00	0	4,150,000,00
Total ES26 SPOT									0.00	0	4,150,000,00
Total For ES26									0.00	0	4,150,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.68478	7.85000	103.66297			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.07000	76.73884	11.08000	76.66158		5,535,000,000,000.00		500,000,000	10,080,224,50
Total ES33 SPOT								5,535,000,000,000.00		500,000,000	10,080,224,50
Total For ES33								5,535,000,000,000.00		500,000,000	10,080,224,50
ES33/R On 15/09/2033 Spot Bond			7.50000	100.12211	7.50000	100.10175			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.57000	79.52551	11.58000	79.43878			0.00	0	1,000,138,40
Total ES42 SPOT									0.00	0	1,000,138,40
Total For ES42									0.00	0	1,000,138,40
ES42/R On 25/04/2042 Spot Bond			8.50000	103.44694	8.50000	103.42342			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.17400				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.03273				0.00	0	150,000,00
Total EXX05 SPOT										0.00	0	150,000,00
Total For EXX05										0.00	0	150,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.50915				0.00	340,000,000	170,000,00
Total FIFB14 SPOT										0.00	340,000,000	170,000,00
Total For FIFB14										0.00	340,000,000	170,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.46664				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.52297				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.54667				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.81753				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.31742				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.40645				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.73033				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.78036				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.30133				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	101.05964				0.00	1,200,000,000	600,000,000
Total FRB21 SPOT										0.00	1,200,000,000	600,000,000
Total For FRB21										0.00	1,200,000,000	600,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	103.23573				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.59622				0.00	1,300,000,000	650,000,000
Total FRB23 SPOT										0.00	1,300,000,000	650,000,000
Total For FRB23										0.00	1,300,000,000	650,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.04533				0.00	0	690,000,000
Total FRB24 SPOT										0.00	0	690,000,000
Total For FRB24										0.00	0	690,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.39809				0.00	400,000,000	200,000,000
Total FRB25 SPOT										0.00	400,000,000	200,000,000
Total For FRB25										0.00	400,000,000	200,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.37760				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.01000	107.47672	9.01000	107.45084				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.09614				0.00	920,000,000	460,000,000
Total FRB28 SPOT										0.00	920,000,000	460,000,000
Total For FRB28										0.00	920,000,000	460,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	102.54878				0.00	0	
Total FRB29 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 FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			7.81000	104.74990	7.81000	104.72798				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.02000	173.59299	1.02000	173.57376				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.62800	321.56364	1.62800	321.52266				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.49000	2.49000	2.49000	153.07767				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.48000	202.08276	3.48000	202.04693				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.91000	3.91000	3.91000	107.64694				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	218.89149				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.22000	91.44737	5.22000	93.25145				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.22000	92.94348	5.22000	92.92274				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.31987	6.31987	6.31987	82.59398				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.39493	6.39493	6.39493	81.81263				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	146.89844				0.00	0	

Contract 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	97.24818				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			1.67000	173.18739	1.67000	173.16514				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC230 On 31/01/2022 Spot Bond			2.53000	172.65363	2.53000	172.62744				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	100.74670				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC250 On 14/03/2022 Spot Bond					0.00000	100.09349				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC254 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.68071				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC260 On 06/08/2023 Spot Bond					0.00000	102.38546				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27 On 30/01/2023 Spot Bond					0.00000	100.83777				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.33160				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.42668				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.36095				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.83506				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.03591				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.40187				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	100.72697				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.55631				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.56582				0.00	0	
Total FRC297 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 Interest
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.13179				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.68037				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	102.93472				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	100.38126				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	100.83768				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.34220				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	101.88493				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	101.25937				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC317 On 15/09/2033 Spot Bond					0.00000	100.03307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.84897				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.99976				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.14182				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.99974				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.16886				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.83381				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.12398				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.35571				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.66192				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.98378				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC335 On 31/05/2024 Spot Bond					0.00000	100.83701				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	103.37831				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.70389				0.00	320,000,000	160,000,000
Total FRC339 SPOT										0.00	320,000,000	160,000,000
Total For FRC339										0.00	320,000,000	160,000,000
FRC340 On 20/02/2024 Spot Bond					0.00000	100.96636				0.00	720,000,000	360,000,000
Total FRC340 SPOT										0.00	720,000,000	360,000,000
Total For FRC340										0.00	720,000,000	360,000,000
FRC341 On 20/12/2024 Spot Bond					0.00000	99.99986				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	99.98538				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.05689				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	99.99957				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.63931				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.05325				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.90852				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.82380				0.00	0	
Total FRC350 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 FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.34343				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.35495				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.01107				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	101.29313				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.01247				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.90271				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.02013				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.67840				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.92615				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.97553				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.86877				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.24112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.66329				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.52199				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.65451				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.36829				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.00161				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.99703				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.00927				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	99.99986				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.31000	2.31000	2.31000	172.76468				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.25000	2.25000	2.25000	172.80214				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.26000	2.26000	2.26000	172.79589				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.36000	103.00903	4.36000	102.98820				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.83000	110.68973	4.83000	110.66618				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.88417				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.57157				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.51487				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.27819				0.00	220,000,000	770,000,000
Total FRJ24 SPOT										0.00	220,000,000	770,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ24										0.00	220,000,000	770,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.90085				0.00	2,905,910,000	1,812,955,000
Total FRJ25 SPOT										0.00	2,905,910,000	1,812,955,000
Total For FRJ25										0.00	2,905,910,000	1,812,955,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.26880				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.76281				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.97372				0.00	0	0
Total FRJ28 SPOT										0.00	0	0
Total For FRJ28										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.41633				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.97321				0.00	0	0
Total FRJ31 SPOT										0.00	0	0
Total For FRJ31										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.40800	4.40800	4.40800	98.28229				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	111.09223				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.35348				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.80353				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.94000	109.14416	4.94000	109.12060				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.67500	222.09998	4.67500	222.05348				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 FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.08000	107.21419	5.08000	107.19066				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	221.41668				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.32500	149.05420	3.32500	149.02846				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.08875	3.70500	128.06531				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.88000	109.98397	4.88000	109.96043				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.82500	218.93823	4.82500	218.89149				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.87500	217.89638	4.87500	217.84961				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.85500	121.34419	2.85500	151.29197				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.90500	217.27414	4.90500	217.22735				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.08000	107.21419	5.08000	107.19066				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.17000	194.00540	4.17000	196.73409				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			5.83000	97.54678	5.83000	97.52345				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.06000	195.26819	4.06000	197.99731				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.12000	194.57827	4.12000	197.30712				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.41500	207.01809	5.41500	206.97069				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.78000	98.15763	5.78000	98.13428				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	107.19066				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.06000	107.48738	5.06000	107.46386				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.93000	196.77263	3.93000	199.50222				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.18500	211.56909	5.18500	211.52193				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.06000	195.26819	4.06000	197.99731				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.06000	195.26819	4.06000	197.99731				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.46100	202.31052	3.46100	205.04195				0.00	0	
Total FRS145 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 FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.62500	147.63112	3.62500	147.60445				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.37000	173.37435	1.37000	173.35349				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.41000	191.28228	4.41000	194.01011				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.45000	190.83266	4.45000	193.56034				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.59500	147.77271	3.59500	147.74614				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.92500	196.83076	3.92500	199.56036				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.46000	4.46000	4.46000	193.44809				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.02157				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.70804				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.97561				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.07464				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.40436				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	175.06021				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	196.31435				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	145.42625				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	175.17054				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	30.86913				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.63649				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.73034				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.61876				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.39203				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS202 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	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.05938				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.49376				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										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	99.99997				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	102.17018				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	99.98538				0.00	0	
Total FRS225 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 FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.38911				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.58078				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	102.96301				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	112.59380				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	114.99843				0.00	0	

Contract 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	103.34921				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24' On 04/12/2022 Spot Bond					0.00000	100.69769				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	79.29367				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.27601				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	109.08274				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 20/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.58904				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	100.66076				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	100.66218				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	99.94623				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.65793				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.25310				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	106.31941				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	99.77335				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	102.06199				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.39345				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 31/03/2032 Spot Bond					0.00000	101.48275				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	106.44777				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.49402				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	104.24418				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.33686				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	99.58473				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.06925				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.45599				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 26/11/2021 Spot Bond					0.00000	100.22226				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 12/11/2021 Spot Bond					0.00000	100.06159				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000.00
Total FRS278 SPOT										0.00	0	4,000,000.00
Total For FRS278										0.00	0	4,000,000.00
FRS36 On 07/12/2023 Spot Bond			1.72000	1.72000	1.72000	320.91034				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.46000	322.68434	1.46000	322.64470				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.46000	1.46000	1.46000	322.64470				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.61000	173.84983	0.61000	173.83249				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.61000	173.84983	0.61000	173.83249				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.72033				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.78000	102.69026	4.78000	102.66856				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.19500	73.82188	4.19500	113.34138				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.74500	2.74500	2.74500	151.82754				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.02500	3.02500	3.02500	150.46862			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.52000	2.52000	2.52000	315.64800			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.29500	5.29500	5.29500	103.79505			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.37500	115.55582	6.37500	115.53601			0.00	0	40,000,00
Total FRX24 SPOT									0.00	0	40,000,00
Total For FRX24									0.00	0	40,000,00
FRX25 On 26/07/2025 Spot Bond			6.61000	112.00300	6.61000	111.98321			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.16000	114.22156	7.16000	114.19960			0.00	0	810,031,30
Total FRX26 SPOT									0.00	0	810,031,30
Total For FRX26									0.00	0	810,031,30
FRX27 On 07/03/2027 Spot Bond			7.34000	113.02350	7.34000	113.00099		1,468,000,000,000.00	200,000,000	100,000,00	
Total FRX27 SPOT								1,468,000,000,000.00	200,000,000	100,000,00	
Total For FRX27								1,468,000,000,000.00	200,000,000	100,000,00	
FRX28 On 26/07/2028 Spot Bond			7.82000	113.56140	7.82000	113.53774			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.56000	108.35972	8.56000	108.33505			0.00	0	130,000,00
Total FRX30 SPOT									0.00	0	130,000,00
Total For FRX30									0.00	0	130,000,00
FRX31 On 21/02/2031 Spot Bond			8.87000	104.75148	8.87000	104.72678			0.00	0	700,000,00
Total FRX31 SPOT									0.00	0	700,000,00
Total For FRX31									0.00	0	700,000,00
FRX32 On 31/03/2032 Spot Bond			9.04000	109.66297	9.04000	109.63648			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.37500	82.70606	10.37500	82.68321			0.00	0	
Total FRX45 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 Interc
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.33948				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.69984				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.43976				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.41868				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.43299				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.43720				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.38605				0.00	0	100,000,00
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.28257				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.40536				0.00	600,000,000	300,000,00
Total GH5A11 SPOT										0.00	600,000,000	300,000,00
Total For GH5A11										0.00	600,000,000	300,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.42993				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.37667				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.38618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.53923				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.51000	114.95727	3.51000	114.93679				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.26705				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.01519				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.06500	112.18411	6.06500	112.16579				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.48480				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.87917				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.41000	112.32923	6.41000	112.30987				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.97771				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.90828				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.30431				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	100.59616				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.93699				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.83092				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.13135				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.82567				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.65339				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.29818				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.60416				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.37576				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.56589				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.48304				0.00	1,500,000,000	750,000,000
Total GRT36 SPOT										0.00	1,500,000,000	750,000,000
Total For GRT36										0.00	1,500,000,000	750,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	99.86423				0.00	0	
Total GRT38 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.72126				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.56441				0.00	360,000,000	180,000,00
Total GRT40 SPOT										0.00	360,000,000	180,000,00
Total For GRT40										0.00	360,000,000	180,000,00
GRT41 On 20/11/2024 Spot Bond					0.00000	99.98341				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.45993				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.89622				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.87374				0.00	200,000,000	100,000,00
Total GRT47 SPOT										0.00	200,000,000	100,000,00
Total For GRT47										0.00	200,000,000	100,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.14038				0.00	0	200,000,00
Total GRT48 SPOT										0.00	0	200,000,00
Total For GRT48										0.00	0	200,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.93387				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.45547				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.95671				0.00	360,000,000	180,000,00
Total H10T3 SPOT										0.00	360,000,000	180,000,00
Total For H10T3										0.00	360,000,000	180,000,00
H10T4 On 23/02/2023 Spot Bond					0.00000	101.44915				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	101.04662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.62902				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.00009				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.28907				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.44290				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.38508				0.00	0	25,000,00
Total HILB09 SPOT										0.00	0	25,000,00
Total For HILB09										0.00	0	25,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	99.86710				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.25294				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.13776				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.11052				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.85429				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.86361				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	99.86635				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.06000	318.70456	2.06000	318.66023				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.41000	2.41000	2.41000	324.78130				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.91000	103.31843	9.91000	103.29129				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.69000	78.71284	4.69000	102.45197				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.01000	89.32563	11.01000	89.29962				0.00	0	4,040,564,80
Total HWAY34 SPOT										0.00	0	4,040,564,80
Total For HWAY34										0.00	0	4,040,564,80
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.37574	100.00000	10.35291				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.14000	88.09241	11.14000	88.06647				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	10.37425	100.00000	10.35142				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	101.13512				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.94578				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.30107				0.00	0	
Total HWF13 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 HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.21500	154.46149	2.17500	154.63867		106,435,623,000,000.00	48,052,200,000	416,883,814,20	
Total I2025 SPOT								16,435,623,000,000.00	48,052,200,000	416,883,814,20	
Total For I2025								16,435,623,000,000.00	48,052,200,000	416,883,814,20	
I2029 On 31/03/2029 Spot Bond			3.08000	114.01443	3.04000	114.31176		107,380,504,000,000.00	34,863,800,000	175,890,435,70	
Total I2029 SPOT								17,380,504,000,000.00	34,863,800,000	175,890,435,70	
Total For I2029								17,380,504,000,000.00	34,863,800,000	175,890,435,70	
I2033 On 28/02/2033 Spot Bond			3.88000	108.05530	3.86000	108.25110		9,644,106,272,000.00	2,485,594,400	195,773,079,30	
Total I2033 SPOT								9,644,106,272,000.00	2,485,594,400	195,773,079,30	
Total For I2033								9,644,106,272,000.00	2,485,594,400	195,773,079,30	
I2038 On 31/01/2038 Spot Bond			4.19000	120.21745	4.18000	120.35033		299,618,650,000,000.00	548,835,000,000	349,435,919,00	
Total I2038 SPOT								19,618,650,000,000.00	548,835,000,000	349,435,919,00	
Total For I2038								19,618,650,000,000.00	548,835,000,000	349,435,919,00	
I2046 On 31/03/2046 Spot Bond			4.24000	107.54243	4.22000	107.88618		271,023,952,000,000.00	299,769,800,000	288,023,736,50	
Total I2046 SPOT								1,023,952,000,000.00	299,769,800,000	288,023,736,50	
Total For I2046								1,023,952,000,000.00	299,769,800,000	288,023,736,50	
I2050 On 31/12/2050 Spot Bond			4.21000	111.47317	4.22000	111.24423		058,777,568,000,000.00	489,020,800,000	295,048,299,40	
Total I2050 SPOT								18,777,568,000,000.00	489,020,800,000	295,048,299,40	
Total For I2050								18,777,568,000,000.00	489,020,800,000	295,048,299,40	
IBL101 On 24/05/2022 Spot Bond			5.96000	5.96000	5.96000	104.95552		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.82242		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.18000	317.91615	2.18000	317.87091		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.47371		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.40237		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	100.65136		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.49915				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.98828				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.35945				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.95499				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.59227				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.21265				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.01502				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.42655				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.40002				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.62335				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.56947				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.42248				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.42035				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.00003				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.20963				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.33228				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.34637				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.16013				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.42591				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.79824				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.75476				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.77966				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.57709				0.00	0	
Total IBL159 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 IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.74046				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.59308				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.04655				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.96066				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.45029				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.46609				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.85396				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.88400				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.47942				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.41425				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.35514				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.36754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.26121				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.13293				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.13767				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.69000	0.69000	0.69000	173.78195				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.60500	108.95760	6.60500	108.93835				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.96000	173.63054	0.96000	173.61157				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.03500	108.87435	5.03500	108.85964				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.52860				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.21000	106.77072	8.21000	106.74737				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.78000	112.57572	9.78000	112.85863				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.21085				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			8.93000	110.80952	8.93000	110.78307				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.01041				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.54460				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.53259				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.15134				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.61713				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.09632				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.74384				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.61283				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.91454				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02277				0.00	0	
Total IDCP07 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 IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.66000	105.40757	7.66000	105.38592				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.32851				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.26051				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.84795				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.27662				0.00	260,000,000	130,000,000
Total INLV06 SPOT										0.00	260,000,000	130,000,000
Total For INLV06										0.00	260,000,000	130,000,000
INLV07 On 09/03/2026 Spot Bond					0.00000	97.66007				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.91363				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.22969				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.04285				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.97242				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.97187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.85120				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.30412				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.69272				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.99664				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.61697				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.62789				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.26425				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.79312				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.23057				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.10484				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.47549				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.04653				0.00	100,000,000	50,000,00
Total IPFG01 SPOT										0.00	100,000,000	50,000,00
Total For IPFG01										0.00	100,000,000	50,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.37673	2.75000	100.36925				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.82000	186.73014	4.82000	186.69034				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.40609				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.93795				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.11000	2.11000	2.11000	172.88962				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	99.89207				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.97500	99.82551	7.97500	99.80374				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.11860				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.98000	7.98000	7.98000	104.82903				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.06363				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.56000	173.25590	1.56000	173.23416				0.00	0	
Total IV045 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 IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.87760				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.43138				0.00	140,000,000	70,000,00
Total IV050 SPOT										0.00	140,000,000	70,000,00
Total For IV050										0.00	140,000,000	70,000,00
IV19A On 31/03/2028 Spot Bond			4.72000	187.82896	4.72000	187.78943				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.46000	104.00109	6.46000	103.98293				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.63663				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.60853				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.82666				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.25691				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.66272				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.70757				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	99.98677				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.23934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.22703				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.05068				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.33757				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.04374				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.21474				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.99406				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.19958				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.56097				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC183 On 22/09/2021 Spot Bond					0.00000	99.96538				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.50978				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.84331	7.40000	101.82309				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.39693				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.30879				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.54235				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.02393				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.00865	7.23000	100.98916				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	99.87256				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.71084				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.35111				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.42523	7.45000	100.40494				0.00	0	
Total IVC200 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 IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.18425				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.91241				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.85774				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.59725				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.51931				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.44149				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.35609				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.19920				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.12095				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.04281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				660,000,000,000,000.00	76,600,000,000	64,600,000,000
Total IVZ070 SPOT										0,000,000,000,000.00	76,600,000,000	64,600,000,000
Total For IVZ070										0,000,000,000,000.00	76,600,000,000	64,600,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.94500	104.51817	5.94500	104.50125				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.99207				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.55750				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.92701				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.19090				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.95228				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.01294				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.18993				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP019 On 28/07/2024 Spot Bond					0.00000	100.83257				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.07555				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.07581				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.81655				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.75000	127.37113	8.75000	127.34149				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.40352				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.45500	108.42625	6.45500	108.40743				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.25334				0.00	680,000,000	340,000,000
Total LGL07 SPOT										0.00	680,000,000	340,000,000
Total For LGL07										0.00	680,000,000	340,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.08350				0.00	360,000,000	180,000,000
Total LGL08 SPOT										0.00	360,000,000	180,000,000
Total For LGL08										0.00	360,000,000	180,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.02049				0.00	590,000,000	295,000,000
Total LGL09 SPOT										0.00	590,000,000	295,000,000
Total For LGL09										0.00	590,000,000	295,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.51188				0.00	780,000,000	390,000,000
Total LGL10 SPOT										0.00	780,000,000	390,000,000
Total For LGL10										0.00	780,000,000	390,000,000
LGL11 On 09/09/2026 Spot Bond					0.00000	100.18687				0.00	0	60,000,000
Total LGL11 SPOT										0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL11										0.00	0	60,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.04142				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.10821				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.46243				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.47505				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.40199				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.19701				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.41075				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.44311				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.24761				0.00	0	1,100,000,00
Total MBF069 SPOT										0.00	0	1,100,000,00
Total For MBF069										0.00	0	1,100,000,00
MBF07 On 28/05/2024 Spot Bond					0.00000	100.58893				0.00	0	200,000,00
Total MBF070 SPOT										0.00	0	200,000,00
Total For MBF070										0.00	0	200,000,00
MBF07 On 17/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	273,000,000,000	100,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF071 SPOT										10,000,000,000,000.00	273,000,000,000	100,000,000,000
Total For MBF071										10,000,000,000,000.00	273,000,000,000	100,000,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	101.29320				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.39194				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.74736				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	99.92382				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.29433				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.54182				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.33981				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.91530				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.91341				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.66231				0.00	0	100,000,000
Total MBP050 SPOT										0.00	0	100,000,000
Total For MBP050										0.00	0	100,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.38248				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 26/03/2024 Spot Bond					0.00000	99.91666				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.66000	7.66000	7.66000	113.23859				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.79500	105.50617	5.79500	105.48979				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.29463				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.95341				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.08776				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.31000	106.67342	8.31000	106.64969				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.15484				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.56000	96.82516	8.56000	96.79965				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	102.03823				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.86118				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.52236				0.00	0	
Total MTN10 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 MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.59858				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.93889				0.00	600,000,000	300,000,000
Total MTN13 SPOT										0.00	600,000,000	300,000,000
Total For MTN13										0.00	600,000,000	300,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.59452				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.61676				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.15119				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.90631				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.56148				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.19372				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.99517				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.61338				0.00	400,000,000	200,000,000
Total MTN21 SPOT										0.00	400,000,000	200,000,000
Total For MTN21										0.00	400,000,000	200,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.90404				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.25500	101.25018	8.25500	101.22792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.97607				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.05410				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.91557				0.00	0	1,150,000,00
Total MTN26 SPOT										0.00	0	1,150,000,00
Total For MTN26										0.00	0	1,150,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	99.85918				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.06840				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.07329				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.07771				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.89209				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.43802				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.43801				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.46839				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	100.46832				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.54200				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.00004				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.00006				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.21806				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	99.99995				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.99989				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.19500	105.07009	6.19500	105.05267				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.54500	107.44516	6.54500	107.42636				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.19000	106.51622	9.19000	106.49022				0.00	0	
Total NAM04 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 NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.90402			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.84500			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.74012			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.96062			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.76806			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.74525			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.11000	108.31228	6.11000	108.29427			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.41000	102.22824	5.41000	102.21340			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.52500	109.75480	6.52500	109.73566			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.78000	112.35424	7.78000	112.33081		389,000,000,000.00	50,000,000	50,000,00	
Total NBK17A SPOT								389,000,000,000.00	50,000,000	50,000,00	
Total For NBK17A								389,000,000,000.00	50,000,000	50,000,00	
NBK19 On 01/06/2022 Spot Bond			5.94000	105.41284	5.94000	105.39599		0.00	0		
Total NBK19A SPOT								0.00	0		
Total For NBK19A								0.00	0		
NBK20 On 01/06/2026 Spot Bond			7.09500	115.99294	7.09500	115.97085		2,979,900,000,000.00	420,000,000	250,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK20A SPOT										2,979,900,000,000.00	420,000,000	250,000,000
Total For NBK20A										2,979,900,000,000.00	420,000,000	250,000,000
NBK21 On 21/07/2027 Spot Bond			8.12500	113.22136	8.12500	113.19686				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.03500	109.01347	5.03500	108.99874				704,900,000,000.00	140,000,000	70,000,000
Total NBK22A SPOT										704,900,000,000.00	140,000,000	70,000,000
Total For NBK22A										704,900,000,000.00	140,000,000	70,000,000
NBK23 On 19/11/2025 Spot Bond			6.79500	117.50412	6.79500	117.48278				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.83500	118.61368	7.83500	118.58891				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.58554				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.52000	5.52000	5.52000	107.84440				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.84855				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	38.05280	100.00000	37.96904				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.62220				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.01500	115.98089	8.01500	115.95613				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.47500	109.28075	5.47500	109.26472				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			7.20500	114.77332	7.20500	114.75124				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.89500	109.04615	5.89500	109.02893				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.61500	110.96953	5.61500	110.95283				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.89456				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.35229				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.46549				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.98500	9.98500	9.98500	74.42116				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.74900				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.81108				0.00	11,360,000,000	5,680,000,000
Total NBK42B SPOT										0.00	11,360,000,000	5,680,000,000
Total For NBK42B										0.00	11,360,000,000	5,680,000,000
NBK43 On 20/02/2024 Spot Bond					0.00000	102.14147				0.00	330,000,000	165,000,000
Total NBK43B SPOT										0.00	330,000,000	165,000,000
Total For NBK43B										0.00	330,000,000	165,000,000
NBK45 On 15/02/2023 Spot Bond					0.00000	101.21274				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.45139				0.00	0	
Total NBK46B 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 NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.83951				0.00	360,000,000	180,000,00
Total NBK47B SPOT										0.00	360,000,000	180,000,00
Total For NBK47B										0.00	360,000,000	180,000,00
NBK48I On 09/11/2021 Spot Bond					0.00000	100.56708				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.28078				0.00	0	1,000,000,00
Total NBK49B SPOT										0.00	0	1,000,000,00
Total For NBK49B										0.00	0	1,000,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.53783				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.57319				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.14048				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.97764				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.10222				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.76071				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.67847				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.77592				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.12509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.58368				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.77445				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.44576				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.84486				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.96545				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.15500	103.32189	9.15500	103.29634				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.19000	102.87148	9.19000	102.84595				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total NCLN87 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 NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99991			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99991			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.08338			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.08338			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.34410			0.00	0	
Total NEDT1B SPOT									0.00	0	
Total For NEDT1B									0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	99.97836			0.00	0	230,000,00
Total NGL01 SPOT									0.00	0	230,000,00
Total For NGL01									0.00	0	230,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.45166			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.23089			0.00	0	
Total NGL02 SPOT									0.00	0	
Total For NGL02									0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.61464			0.00	0	
Total NGL03 SPOT									0.00	0	
Total For NGL03									0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.28278			0.00	0	
Total NGL04 SPOT									0.00	0	
Total For NGL04									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.03148			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.42491			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.51739				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.58986				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.19770				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.76826				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.56705				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.00545				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.16212				0.00	360,000,000	180,000,000
Total NGT104 SPOT										0.00	360,000,000	180,000,000
Total For NGT104										0.00	360,000,000	180,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.38260				0.00	0	400,000,000
Total NGT105 SPOT										0.00	0	400,000,000
Total For NGT105										0.00	0	400,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	104.03766				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.62448				0.00	620,000,000	310,000,000
Total NGT107 SPOT										0.00	620,000,000	310,000,000
Total For NGT107										0.00	620,000,000	310,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	104.13728				0.00	0	750,000,000
Total NGT108 SPOT										0.00	0	750,000,000
Total For NGT108										0.00	0	750,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	100.08056				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.74915				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.25622				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.04886				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.11916				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.61592				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.13403				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.87847				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.57210				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.73471				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	100.53612				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	217.84961				0.00	0	
Total NI202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.43000	3.43000	3.43000	202.64708				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	150.92808				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.33500	3.33500	3.33500	112.00159				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			4.93000	4.93000	4.93000	109.26003				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	150.42036				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	200.54724	3.45000	200.51184				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.83500	2.83500	2.83500	151.38918				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.07500	3.07500	3.07500	209.73417				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.22000	207.99265	3.22000	207.95724				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.04500	107.69283	5.04500	107.66929				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.63377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.45997				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.78814				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.97264				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.85560				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.89616				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.18885				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.43831				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.08678				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.71595				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	118.10713				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.33041				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.44555				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.70579				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	143.04610				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.70318				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	142.83918				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	136.18603				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.10720				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	122.19622				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.44723				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.62051				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.79499				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.05337				0.00	0	
Total NN058 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.11291				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.11572				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.45580				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.22761				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.01661				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.45955				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.00012				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.23773				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.09143				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.00012				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	103.98166				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	118.69000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	115.11000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	120.64000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	119.25000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	119.06789				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	110.81482				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.45262				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	92.89987				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	105.71764				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	110.81482				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	105.70614				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 29/12/2021 Spot Bond					0.00000	99.89327				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.78473				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.78473				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	95.22282				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.72685				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.70068				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.68311				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	94.34057				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.63918				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.58782				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.56882				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.51753				0.00	0	
Total NNF050 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 NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	100.43171				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	100.41476				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.36326				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.26395				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05 On 08/12/2021 Spot Bond					0.00000	100.15172				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.08832				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.91260				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.44219				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.90234				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.43349				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.43432				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.39348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.32176				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.08752				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.46472				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.44565				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.35576				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.17350				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.36708				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.61500	110.70638	6.61500	110.68680				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.39000	201.58940	2.39000	201.55955				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.49500	117.87324	9.49500	117.84336				0.00	0	240,000,00
Total NRA028 SPOT										0.00	0	240,000,00
Total For NRA028										0.00	0	240,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.99253	100.00000	15.95712				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC21 On 24/03/2022 Spot Bond					0.00000	100.17483				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.86340				0.00	0	982,750,00
Total NTC23 SPOT										0.00	0	982,750,00
Total For NTC23										0.00	0	982,750,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.06482				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.09752				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.09877				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.06892				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	100.15197				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.45659				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.18300				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.78500	102.25889	5.78500	102.24313				0.00	0	
Total OML06 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 OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.41200	110.79367	7.41200	110.77139				0.00	0	3,530,000,00
Total OML07 SPOT										0.00	0	3,530,000,00
Total For OML07										0.00	0	3,530,000,00
OML09 On 14/09/2022 Spot Bond			6.01000	104.79802	6.01000	104.78088				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.73500	112.40112	7.73500	112.37757				0.00	0	690,000,00
Total OML10 SPOT										0.00	0	690,000,00
Total For OML10										0.00	0	690,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.02630				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.98271				0.00	220,000,000	210,000,00
Total OML12 SPOT										0.00	220,000,000	210,000,00
Total For OML12										0.00	220,000,000	210,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.45499				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.43636				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.03316				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.73227				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.32382				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.08348				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.33148				0.00	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
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.47502				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.53382				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.54222				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.55061				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.40500	115.87566	7.41000	115.82946			628,371,313,640,000.00	1,570,340,488,000	2,811,190,715,500	
Total R186 SPOT									28,371,313,640,000.00	570,340,488,000	811,190,715,500	
Total For R186									28,371,313,640,000.00	570,340,488,000	811,190,715,500	
R197 On 07/12/2023 Spot Bond			1.11000	325.03526	1.11000	324.99844			383,616,000,000.00	345,600,000	65,650,303,100	
Total R197 SPOT									383,616,000,000.00	345,600,000	65,650,303,100	
Total For R197									383,616,000,000.00	345,600,000	65,650,303,100	
R202 On 07/12/2033 Spot Bond			3.89000	239.57085	3.87500	239.87533			82,871,004,000,000.00	21,303,600,000	162,614,150,600	
Total R202 SPOT									28,871,004,000,000.00	21,303,600,000	162,614,150,600	
Total For R202									28,871,004,000,000.00	21,303,600,000	162,614,150,600	
R2023 On 28/02/2023 Spot Bond			4.93500	104.31698	4.94500	104.28878			501,988,200,000,000.00	101,720,000,000	151,544,635,300	
Total R2023 SPOT									1,988,200,000,000.00	101,720,000,000	151,544,635,300	
Total For R2023									1,988,200,000,000.00	101,720,000,000	151,544,635,300	
R2030 On 31/01/2030 Spot Bond			8.90500	95.85615	8.93000	95.69325			600,594,975,225,500.00	2,425,670,407,100	923,771,306,000	
Total R2030 SPOT									10,594,975,225,500.00	425,670,407,100	923,771,306,000	
Total For R2030									10,594,975,225,500.00	425,670,407,100	923,771,306,000	
R2032 On 31/03/2032 Spot Bond			9.58500	91.07348	9.61000	90.89660			694,373,865,280,000.00	281,103,168,000	398,588,139,900	
Total R2032 SPOT									14,373,865,280,000.00	281,103,168,000	398,588,139,900	
Total For R2032									14,373,865,280,000.00	281,103,168,000	398,588,139,900	
R2035 On 28/02/2035 Spot Bond			10.14000	91.32912	10.15000	91.23648			993,462,706,076,000.00	492,451,943,400	285,818,412,600	
Total R2035 SPOT									13,462,706,076,000.00	492,451,943,400	285,818,412,600	
Total For R2035									13,462,706,076,000.00	492,451,943,400	285,818,412,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Spot Bond			10.37000	86.96340	10.37500	86.90556			827,279,426,117,000.00	465,504,284,100	640,981,300,00
Total R2037 SPOT									27,279,426,117,000.00	465,504,284,100	640,981,300,00
Total For R2037									27,279,426,117,000.00	465,504,284,100	640,981,300,00
R2040 On 31/01/2040 Spot Bond			10.49500	89.18183	10.50500	89.08405			820,803,455,000,000.00	78,209,000,000	858,503,934,10
Total R2040 SPOT									20,803,455,000,000.00	78,209,000,000	358,503,934,10
Total For R2040									20,803,455,000,000.00	78,209,000,000	358,503,934,10
R2044 On 31/01/2044 Spot Bond			10.53500	85.97653	10.54500	85.87805			271,931,240,000,000.00	690,264,000,000	1,099,139,400,00
Total R2044 SPOT									1,931,240,000,000.00	690,264,000,000	1,099,139,400,00
Total For R2044									1,931,240,000,000.00	690,264,000,000	1,099,139,400,00
R2048 On 28/02/2048 Spot Bond			10.46500	85.21273	10.47500	85.11148			128,968,975,669,000.00	1,159,003,246,600	3,366,532,169,70
Total R2048 SPOT									28,968,975,669,000.00	159,003,246,600	366,532,169,70
Total For R2048									28,968,975,669,000.00	159,003,246,600	366,532,169,70
R209 On 31/03/2036 Spot Bond			10.12000	70.72488	10.13000	70.64677			727,854,786,680,000.00	170,736,639,000	875,295,055,70
Total R209 SPOT									27,854,786,680,000.00	170,736,639,000	375,295,055,70
Total For R209									27,854,786,680,000.00	170,736,639,000	375,295,055,70
R210 On 31/03/2028 Spot Bond			2.76000	210.92037	2.72000	211.39089			42,130,522,320,000.00	15,264,682,000	127,953,378,60
Total R210 SPOT									12,130,522,320,000.00	15,264,682,000	127,953,378,60
Total For R210									12,130,522,320,000.00	15,264,682,000	127,953,378,60
R212 On 31/01/2022 Spot Bond			0.38000	173.99424	0.36000	173.99065			143,092,952,000,000.00	376,560,400,000	393,240,200,00
Total R212 SPOT									13,092,952,000,000.00	376,560,400,000	393,240,200,00
Total For R212									13,092,952,000,000.00	376,560,400,000	393,240,200,00
R213 On 28/02/2031 Spot Bond			9.25500	86.40279	9.28000	86.24055			206,413,146,163,500.00	346,451,987,700	796,206,609,80
Total R213 SPOT									16,413,146,163,500.00	346,451,987,700	796,206,609,80
Total For R213									16,413,146,163,500.00	346,451,987,700	796,206,609,80
R214 On 28/02/2041 Spot Bond			10.50000	67.48275	10.51000	67.40319			402,462,000,000,000.00	324,044,000,000	622,616,053,30
Total R214 SPOT									12,462,000,000,000.00	324,044,000,000	622,616,053,30
Total For R214									12,462,000,000,000.00	324,044,000,000	622,616,053,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	99.87589			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.27711			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.90206			0.00	0	
Total RDFB11 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 RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.50282				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.62488				0.00	0	1,100,000,00
Total RDFB14 SPOT										0.00	0	1,100,000,00
Total For RDFB14										0.00	0	1,100,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.39790				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.55836				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	98.89333				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.55591				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.13713				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.97324				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.97184				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	99.87578				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.72886				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.99762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.31365				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.88566				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.75729				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED14 On 17/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,600,000,00
Total RED145 SPOT										0.00	0	3,600,000,00
Total For RED145										0.00	0	3,600,000,00
RED15 On 31/01/2028 Spot Bond					0.00000	100.80425				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.40356				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.34313				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.33390				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.55107				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.76804				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	101.99927				0.00	2,000,000,000	2,000,000,000
Total RED705 SPOT										0.00	2,000,000,000	2,000,000,000
Total For RED705										0.00	2,000,000,000	2,000,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	101.07235				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.34627				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.98207				0.00	0	150,000,000
Total RES49 SPOT										0.00	0	150,000,000
Total For RES49										0.00	0	150,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	100.96365				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.62844				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										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			6.62500	108.52002	6.62500	108.50070				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.33000	97.59421	11.33000	97.56484				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.58000	103.01910	10.58000	102.99009				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	99.92607				0.00	0	
Total RWL26 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 RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.62000	102.58862	9.62000	102.56229			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.10500	107.91724	5.10500	107.90246			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	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.70909			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.74503			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.20500	114.57745	7.20500	114.55540		1,363,906,500,000.00	189,300,000	189,300,000	
Total SBS20 SPOT								1,363,906,500,000.00	189,300,000	189,300,000	
Total For SBS20								1,363,906,500,000.00	189,300,000	189,300,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.35401			0.00	0	670,000,000
Total SBS21 SPOT									0.00	0	670,000,000
Total For SBS21									0.00	0	670,000,000
SBS27 On 20/02/2024 Spot Bond			6.13500	109.70531	6.13500	109.68730		11,846,571,500,000.00	18,230,900,000	11,789,900,000	
Total SBS27 SPOT								11,846,571,500,000.00	18,230,900,000	11,789,900,000	
Total For SBS27								11,846,571,500,000.00	18,230,900,000	11,789,900,000	
SBS3 On 25/05/2026 Spot Bond			7.23500	106.40671	7.23500	106.38616			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.54000	112.96050	7.54000	112.93766		1,508,000,000,000.00	200,000,000	100,000,000	
Total SBS31 SPOT								1,508,000,000,000.00	200,000,000	100,000,000	
Total For SBS31								1,508,000,000,000.00	200,000,000	100,000,000	
SBS34 On 19/09/2024 Spot Bond			6.40000	109.99398	6.40000	109.97485			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.51500	108.96451	6.51500	108.94553		456,050,000,000.00	70,000,000	70,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										456,050,000,000.00	70,000,000	70,000,000
Total For SBS38										456,050,000,000.00	70,000,000	70,000,000
SBS39 On 29/01/2030 Spot Bond			8.44000	108.90819	8.44000	108.88373				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.02000	103.66065	4.02000	103.64931				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.21000	108.78638	5.21000	108.77117				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.97000	116.80530	6.97000	116.78356				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.74500	118.66586	7.74500	118.64135				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.36000	108.10132	5.36000	108.08578				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.81046				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.05879				0.00	0	260,000,000
Total SBS49 SPOT										0.00	0	260,000,000
Total For SBS49										0.00	0	260,000,000
SBS50 On 31/01/2022 Spot Bond			4.44000	103.07246	4.44000	103.06013				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.00000	6.00000	6.00000	109.53797				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.36403				0.00	220,000,000	330,000,000
Total SBS52 SPOT										0.00	220,000,000	330,000,000
Total For SBS52										0.00	220,000,000	330,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	103.66275				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.68696				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.83000	105.35387	4.83000	105.34012				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.77684				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.94107				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.37945				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.46271				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.27265				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.86821				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.27890				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.17573				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.81699				0.00	0	
Total SBS67 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 SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.81998				0.00	0	100,000,00
Total SBS68 SPOT										0.00	0	100,000,00
Total For SBS68										0.00	0	100,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.27206				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.51000	322.35027	1.51000	322.31025				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.82500	4.82500	4.82500	218.89149				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.42246				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.43681				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	101.63719				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	103.02322				0.00	5,960,000,000	3,124,928,50
Total SBT102 SPOT										0.00	5,960,000,000	3,124,928,50
Total For SBT102										0.00	5,960,000,000	3,124,928,50
SBT10 On 31/03/2024 Spot Bond					0.00000	103.21434				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	103.88095				0.00	840,000,000	420,000,00
Total SBT104 SPOT										0.00	840,000,000	420,000,00
Total For SBT104										0.00	840,000,000	420,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			22,000,000,000,000.00	0.00	220,000,000	110,000,00
Total SBT105 SPOT									22,000,000,000,000.00		220,000,000	110,000,00
Total For SBT105									22,000,000,000,000.00		220,000,000	110,000,00
SBT20 On 13/02/2023 Spot Bond					0.00000	103.20163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.92943				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.31500	111.36234	6.31500	111.34342				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.58362				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.90793				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.41281				0.00	90,000,000	1,095,000,000
Total SBT207 SPOT										0.00	90,000,000	1,095,000,000
Total For SBT207										0.00	90,000,000	1,095,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.26176				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.04576				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.77446				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	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.51300				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.53108				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			8.35000	106.15720	8.35000	101.14939				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.53243				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.64003				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.55144				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.54667				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.58470				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.53723				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.58470				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.57518				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.64168				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.07250				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.60370				0.00	0	
Total SLRC6 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 SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.59893				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.74500	112.51223	6.74500	112.49184				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.45600				0.00	0	140,000,00
Total SNT04 SPOT										0.00	0	140,000,00
Total For SNT04										0.00	0	140,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.33042				0.00	0	60,000,00
Total SNT05 SPOT										0.00	0	60,000,00
Total For SNT05										0.00	0	60,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.58804				0.00	0	800,000,00
Total SOLB01 SPOT										0.00	0	800,000,00
Total For SOLB01										0.00	0	800,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.79615				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.40233				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.38408				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.39321				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	99.93496				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.05918				0.00	120,000,000	60,000,00
Total SPG005 SPOT										0.00	120,000,000	60,000,00
Total For SPG005										0.00	120,000,000	60,000,00
SPG00: On 18/06/2022 Spot Bond					0.00000	100.05106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.25118				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	101.40338				0.00	0	200,000,00
Total SPG008 SPOT										0.00	0	200,000,00
Total For SPG008										0.00	0	200,000,00
SPG008 On 15/10/2024 Spot Bond					0.00000	101.09133				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.40918				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC010 On 01/12/2021 Spot Bond					0.00000	100.25507				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.01138				0.00	0	50,000,00
Total SSA07 SPOT										0.00	0	50,000,00
Total For SSA07										0.00	0	50,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	99.85843				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	147.76976				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.38500	115.96838	7.38500	115.94540				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.77000	89.19052	8.77000	89.16937				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.61692				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	101.05016				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.34500	110.86608	6.34500	110.84716				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.88000	109.98397	4.88000	109.96043				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	99.33359				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.81713				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.64315				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.14000	2.14000	2.14000	318.13373				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.85516				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.72890				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	100.99947				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	150.71024				0.00	0	
Total SSN062 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 SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	107.19066				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.88000	3.88000	3.88000	107.86940				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.90000	3.90000	3.90000	197.08451				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.32846				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.32219				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.30673				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.02656				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.02465				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.18543				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.16732				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.07470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08 On 27/08/2024 Spot Bond					0.00000	100.38308				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	100.11561				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.71776				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	220.46566				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	98.85921				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	101.95793				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.25927				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.34501				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.20606				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.59500	92.08280	9.59500	92.05935				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.26112				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond					0.00000	99.98230				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.94500	96.52292	3.94500	199.32791				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.93000	90.30518	4.93000	216.71042				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.64235				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.58326				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	101.63980				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.09546				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.24846				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.41309				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.39973				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.33438				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.26559				0.00	0	
Total SSN125 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 SSN125										0.00	0	
SSN125 On 01/12/2021 Spot Bond					0.00000	100.24878				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.24929				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN127 On 15/12/2021 Spot Bond					0.00000	100.06522				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.98000	103.23628	7.98000	103.21421				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.39584				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.06500	103.86935	4.06500	103.85787				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.35059				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.38634				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.40365				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.59846	7.21000	100.57909				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.89665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.36980				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.30202				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.67047				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.59074				0.00	1,000,000,000	500,000,00
Total TFS154 SPOT										0.00	1,000,000,000	500,000,00
Total For TFS154										0.00	1,000,000,000	500,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.78533				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.12431				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.11832				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.46461				0.00	1,000,000,000	500,000,00
Total TFS159 SPOT										0.00	1,000,000,000	500,000,00
Total For TFS159										0.00	1,000,000,000	500,000,00
TFS161 On 27/05/2022 Spot Bond					0.00000	100.49733				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.95278				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.97121				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS164 On 22/10/2024 Spot Bond					0.00000	101.37232				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.67946				0.00	2,000,000,000	1,000,000,000
Total TFS165 SPOT										0.00	2,000,000,000	1,000,000,000
Total For TFS165										0.00	2,000,000,000	1,000,000,000
TFS166 On 15/10/2025 Spot Bond					0.00000	101.02513				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.57944				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.06500	104.34016	4.06500	104.32862				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.54422				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.05000	103.97127	4.05000	103.95982				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.48358				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.49500				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.45169				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.60694				0.00	0	
Total TH14C1 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 TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.60891				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.49723				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.74842				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.95230				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.88099				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.41120				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2			9.82000	9.82000	9.82000	103.22918				0.00	0	
TH15A: On 21/11/2022 Spot Bond										0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.33912				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.40082				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.38409				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.43580				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.65489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.70462				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.47151				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.79792				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.45328				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.51980				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.93013				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.61485				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.52364				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.29754				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.70289	8.49000	100.68014				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.57675				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ^f On 21/08/2024 Spot Bond					0.00000	100.40766				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁱ On 21/08/2022 Spot Bond					0.00000	100.38864				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ^l On 21/08/2024 Spot Bond					0.00000	100.40538				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ^s On 21/08/2024 Spot Bond			5.76000	100.47951	5.76000	100.46400				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ^r On 21/08/2024 Spot Bond					0.00000	100.42211				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ^r On 21/08/2024 Spot Bond					0.00000	100.44947				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ^s On 21/08/2024 Spot Bond					0.00000	100.45099				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ^r On 21/08/2024 Spot Bond					0.00000	100.44567				0.00	0	340,000,00
Total TH16C1 SPOT										0.00	0	340,000,00
Total For TH16C1										0.00	0	340,000,00
TH16C ^r On 21/08/2024 Spot Bond					0.00000	100.48213				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ^r On 21/08/2024 Spot Bond					0.00000	100.47225				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ^r On 21/08/2024 Spot Bond					0.00000	100.60875				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D ^r On 21/08/2024 Spot Bond					0.00000	100.67307				0.00	0	
Total TH16D2 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 TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.63525				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.43780				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.46510				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.60437				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.33688				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.06029				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.04500	103.13560	6.04500	103.11864				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.14500	106.79703	7.14500	106.77632				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.12800				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.12013				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.86000	108.15806	7.86000	108.13528				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.46651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.04157				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.34780				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.61128				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.63500	112.16354	6.63500	112.14365			46,693,149,000,000.00	7,037,400,000	4,710,400,000	
Total TN23 SPOT									16,693,149,000,000.00	7,037,400,000	4,710,400,000	
Total For TN23									16,693,149,000,000.00	7,037,400,000	4,710,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	30.55960	100.00000	30.49233			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.25000	104.94438	8.25000	104.92133			92,268,000,000,000.00	11,184,000,000	8,742,065,000	
Total TN25 SPOT									12,268,000,000,000.00	11,184,000,000	8,742,065,000	
Total For TN25									12,268,000,000,000.00	11,184,000,000	8,742,065,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.01409	100.00000	13.98325			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.21000	101.69252	9.21000	101.66764			720,961,563,000,000.00	78,280,300,000	97,150,049,000	
Total TN27 SPOT									10,961,563,000,000.00	78,280,300,000	97,150,049,000	
Total For TN27									10,961,563,000,000.00	78,280,300,000	97,150,049,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.47566	100.00000	12.44820			0.00	0	0	
Total TN27/R186 SPOT									0.00	0	0	
Total For TN27/R186									0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.53000	104.54925	10.53000	104.51993			2,106,000,000,000.00	200,000,000	25,100,000,000	
Total TN30 SPOT									2,106,000,000,000.00	200,000,000	25,100,000,000	
Total For TN30									2,106,000,000,000.00	200,000,000	25,100,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.60795	8.00000	120.58210			0.00	0	0	
Total TN30/R2030 SPOT									0.00	0	0	
Total For TN30/R2030									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
TN40 On 09/10/2040 Spot Bond			11.75000	97.28885	11.75000	97.25850				0.00	0	5,380,000,00
Total TN40 SPOT										0.00	0	5,380,000,00
Total For TN40										0.00	0	5,380,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.83375	10.75000	104.80376				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	99.99998				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	99.99985				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.02054	7.61000	101.89514				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.69663				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.05500	106.42450	6.05500	106.40725				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.51808				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.67028				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.90739				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.99178				0.00	0	
Total TRA4A2 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 TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.04433				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.34500	110.75828	6.34500	110.73938				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.99178				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.04433				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.78219	8.62000	103.75826				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.72188				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.98913				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.99961				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.20625				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.10315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.66699				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	97.55889				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	96.90773				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total TSP260 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For TSP260									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.46446			0.00	0	0	
Total TU1A11 SPOT									0.00	0	0	
Total For TU1A11									0.00	0	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.04351			0.00	0	0	
Total TU1B11 SPOT									0.00	0	0	
Total For TU1B11									0.00	0	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.86000			0.00	0	0	
Total TU1D11 SPOT									0.00	0	0	
Total For TU1D11									0.00	0	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0	
Total TWC377 SPOT									0.00	0	0	
Total For TWC377									0.00	0	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.40068			0.00	0	0	
Total TWC378 SPOT									0.00	0	0	
Total For TWC378									0.00	0	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.28642			0.00	0	0	
Total TWC379 SPOT									0.00	0	0	
Total For TWC379									0.00	0	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.14100			0.00	0	0	
Total TWC380 SPOT									0.00	0	0	
Total For TWC380									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
TWC38 On 28/10/2021 Spot Bond					0.00000	101.73630				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.50708				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.39267				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.28048				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			660,000,000,000.00	6,600,000,000	16,450,000,000	
Total TWC386 SPOT									660,000,000,000.00	6,600,000,000	16,450,000,000	
Total For TWC386									660,000,000,000.00	6,600,000,000	16,450,000,000	
UG26 On 09/03/2026 Spot Bond			9.82500	105.63351	9.82500	105.60552			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.51344			0.00	0		
Total UU1A01 SPOT									0.00	0		
Total For UU1A01									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.57522			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.60372			0.00	0		
Total UU1B01 SPOT									0.00	0		
Total For UU1B01									0.00	0		
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.72707			0.00	0		
Total UU1C01 SPOT									0.00	0		
Total For UU1C01									0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	101.10071			0.00	0		
Total VKE10 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 VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.92090				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.38918				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.50011				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.51907				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.33823				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.37082				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.13135				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.42283				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.18e+017	639,459,350,300	535,731,559,80
Total for SPOT :										1.18e+017	639,459,350,300	535,731,559,80
Total Futures										1.18e+017	639,459,351,873	535,732,556,23
Total Options										0.00	0	123,26
Grand Total:										1.18e+017	639,459,351,873	535,732,679,45