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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/08/2021

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			11.32755	76.48658	11.30424	76.61002			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.56869	77.38304	11.54433	77.50817			0.00	0	
ES33	On	05/05/2022	Bond Future			11.81230	74.53769	11.78687	74.66446			0.00	0	
ES33	On	04/08/2022	Bond Future			12.06681	75.41589	12.04024	75.54435			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.85669	74.71290	11.82800	74.88515			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.07817	75.58923	12.04820	75.76376			0.00	0	
ES42	On	05/05/2022	Bond Future			12.30985	72.24146	12.27852	72.41819			0.00	0	
ES42	On	04/08/2022	Bond Future			12.54522	73.09110	12.51247	73.27016			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			155.06306	155.06306	154.93965	154.93965			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.31314	155.31314	155.18899	155.18899			0.00	0	
I2025	On	05/05/2022	Bond Future			157.18324	157.18324	157.05786	157.05786			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	Op Intere
I2025	On	04/08/2022	Bond Future			157.53232	157.53232	157.40599	157.40599			0.00	0	
Total I2025 Future												0.00	0	4,84
Total For I2025												0.00	0	4,84
I2029	On	04/11/2021	Bond Future			113.55533	113.55533	113.55605	113.55605			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			114.88595	114.88595	114.88700	114.88700			0.00	0	
I2029	On	05/05/2022	Bond Future			115.08159	115.08159	115.08304	115.08304			0.00	0	
I2029	On	04/08/2022	Bond Future			116.51043	116.51043	116.51208	116.51208			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			107.00787	107.00787	107.00613	107.00613			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			108.26152	108.26152	108.26018	108.26018			0.00	0	
I2033	On	05/05/2022	Bond Future			108.29858	108.29858	108.29753	108.29753			0.00	0	
I2033	On	04/08/2022	Bond Future			109.64316	109.64316	109.64228	109.64228			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			119.77124	119.77124	119.76862	119.76862			0.00	0	7,63
I2038	On	03/02/2022	Bond Future			119.41187	119.41187	119.40987	119.40987			0.00	0	
I2038	On	05/05/2022	Bond Future			120.84991	120.84991	120.84801	120.84801			0.00	0	
I2038	On	04/08/2022	Bond Future			120.54778	120.54778	120.54655	120.54655			0.00	0	
Total I2038 Future												0.00	0	7,63
Total For I2038												0.00	0	7,63
I2046	On	04/11/2021	Bond Future			106.33720	106.33720	106.42487	106.42487			0.00	0	18,10
I2046	On	03/02/2022	Bond Future			107.58340	107.58340	107.67239	107.67239			0.00	0	
I2046	On	05/05/2022	Bond Future			107.01274	107.01274	107.10333	107.10333			0.00	0	
I2046	On	04/08/2022	Bond Future			108.34169	108.34169	108.43352	108.43352			0.00	0	
Total I2046 Future												0.00	0	18,10
Total For I2046												0.00	0	18,10
I2050	On	04/11/2021	Bond Future			109.66302	109.66302	109.66046	109.66046			0.00	0	10,84
I2050	On	03/02/2022	Bond Future			108.98899	108.98899	108.98693	108.98693			0.00	0	
I2050	On	05/05/2022	Bond Future			110.30152	110.30152	110.29959	110.29959			0.00	0	
I2050	On	04/08/2022	Bond Future			109.66850	109.66850	109.66723	109.66723			0.00	0	
Total I2050 Future												0.00	0	10,84
Total For I2050												0.00	0	10,84
R186	On	04/11/2021	Bond Future			7.52422	116.47092	7.54218	116.39011		5.82	4,425,894.96	38	73,16
R186	On	03/02/2022	Bond Future			7.71273	112.52540	7.73179	112.44409		5.82	0.00	0	
R186	On	05/05/2022	Bond Future			7.91503	113.85436	7.93538	113.77227		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.13469	109.90987	8.15650	109.82685		5.49	0.00	0	

Contract 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												4,425,894.96	38	73,16
R186	On	04/11/2021	Bond Future	8.10	Call			2,899.10000	2.89910	2,944,900	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			425.16000	0.42516	390,150	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,933.72000	2.93372	2,979,980	5.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			416.05000	0.41605	381,500	5.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,864.65000	2.86465	2,909,970	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			434.45000	0.43445	398,960	5.96	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,857.65000	1.85765	1,886,810	5.83	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			838.92000	0.83892	787,270	5.83	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,447.52000	5.44752	5,516,410	6.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			91.73000	0.09173	79,810	6.40	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,915.49000	2.91549	2,847,870	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			983.03000	0.98303	996,950	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,886.96000	2.88696	2,819,570	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			998.22000	0.99822	1,012,380	5.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,858.60000	2.85860	2,791,450	5.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			968.00000	0.96800	981,690	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,923.18000	1.92318	1,952,250	5.25	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			3,828.33000	3.82833	3,875,980	5.62	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,891.40000	2.89140	2,931,140	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,032.76000	1.03276	998,320	5.62	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,433.51000	1.43351	1,391,160	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,572.14000	3.57214	3,505,220	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			889.51000	0.88951	904,680	4.97	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			2,146.75000	2.14675	2,093,730	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,917.14000	2.91714	2,957,120	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,419.61000	1.41961	1,377,500	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,943.33000	2.94333	2,983,550	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,406.18000	1.40618	1,364,310	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,370.65000	2.37065	2,320,160	5.45	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,305.52000	2.30552	2,337,640	5.44	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,406.40000	2.40640	2,355,500	5.44	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,325.67000	2.32567	2,358,000	5.45	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,388.47000	2.38847	2,337,780	5.45	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,345.92000	2.34592	2,378,450	5.45	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												4,425,894.96	38	104,82
R197	On	04/11/2021	Bond Future			325.85554	325.85554	325.62722	325.62722			0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.53008	321.53008	321.30072	321.30072			0.00	0	

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			325.40217	325.40217	325.17063	325.17063			0.00	0	
R197	On	04/08/2022	Bond Future			321.12913	321.12913	320.89697	320.89697			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			237.34404	237.34404	237.80522	237.80522			0.00	0	9,5
R202	On	03/02/2022	Bond Future			235.79946	235.79946	236.26704	236.26704			0.00	0	
R202	On	05/05/2022	Bond Future			238.63881	238.63881	239.11250	239.11250			0.00	0	
R202	On	04/08/2022	Bond Future			237.18610	237.18610	237.66683	237.66683			0.00	0	
Total R202 Future												0.00	0	9,57
Total For R202												0.00	0	9,57
R2023	On	04/11/2021	Bond Future			5.17854	104.69569	5.13273	104.75427		1.02	0.00	0	13,7
R2023	On	03/02/2022	Bond Future			5.32663	105.89687	5.26891	105.95649		0.90	0.00	0	
R2023	On	05/05/2022	Bond Future			5.49845	103.23675	5.42210	103.29727		0.78	0.00	0	
R2023	On	04/08/2022	Bond Future			5.77471	104.46258	5.66255	104.52457		0.61	0.00	0	
Total R2023 Future												0.00	0	13,7
R2023	On	04/11/2021	Bond Future	4.91	Call			65.35000	0.06535	49,440	0.86	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			350.81000	0.35081	393,480	0.86	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			69.47000	0.06947	52,880	0.87	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			342.09000	0.34209	384,080	0.87	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			61.22000	0.06122	46,020	0.85	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			359.52000	0.35952	402,900	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			358.76000	0.35876	394,930	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			154.22000	0.15422	131,600	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			370.45000	0.37045	407,450	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			158.84000	0.15884	135,800	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			364.71000	0.36471	401,290	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			163.26000	0.16326	139,810	0.85	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			779.11000	0.77911	729,090	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			78.84000	0.07884	89,340	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			765.43000	0.76543	715,670	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			80.85000	0.08085	91,610	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			772.26000	0.77226	722,380	0.89	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			79.83000	0.07983	90,470	0.89	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			169.41000	0.16941	192,620	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			381.57000	0.38157	342,600	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			167.74000	0.16774	190,760	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			373.92000	0.37392	335,330	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			171.10000	0.17110	194,500	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			377.73000	0.37773	338,950	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	13,73	
R2030	On	04/11/2021	Bond Future			9.05514	96.14534	9.04162	96.21963		9.74		0.00	0	97,32
R2030	On	03/02/2022	Bond Future			9.24693	93.24431	9.23271	93.31983		9.72		0.00	0	
R2030	On	05/05/2022	Bond Future			9.44867	94.34576	9.43374	94.42234		8.92		0.00	0	
R2030	On	04/08/2022	Bond Future			9.66587	91.44341	9.65017	91.52106		9.25		0.00	0	
Total R2030 Future												0.00	0	97,32	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,196.62000	8.19662	8,116,480	11.29		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,689.96000	4.68996	4,735,780	8.94		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			322.44000	0.32244	293,970	8.94		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,586.17000	2.58617	2,603,630	9.37		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,077.49000	1.07749	1,020,660	9.37		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,096.30000	12.09630	12,020,240	12.08		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			11,273.35000	11.27335	11,196,510	12.08		0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			28.70000	0.02870	26,150	12.08		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			402.33000	0.40233	393,080	10.41		0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,973.86000	4.97386	4,890,320	10.41		0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,369.29000	1.36929	1,368,540	9.71		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			108.96000	0.10896	103,050	11.28		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			2,655.99000	2.65599	2,674,520	9.35		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,035.01000	1.03501	979,250	9.35		0.00	0	3,21
R2030	On	04/11/2021	Bond Future	9.30	Call			2,567.99000	2.56799	2,490,280	9.78		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,161.02000	1.16102	1,157,600	9.78		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,743.08000	2.74308	2,664,250	9.82		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			17.44000	0.01744	15,670	12.08		0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put			106.84000	0.10684	100,990	11.29		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,243.49000	8.24349	8,163,420	11.30		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			104.75000	0.10475	98,970	11.30		0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,149.75000	8.14975	8,069,550	11.28		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,066.96000	1.06696	1,062,420	9.82		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,234.94000	2.23494	2,159,900	9.71		0.00	0	2
R2030	On	03/02/2022	Bond Future	9.43	Put			2,027.29000	2.02729	2,037,780	9.84		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,240.17000	4.24017	4,168,480	10.14		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,389.46000	1.38946	1,393,290	10.14		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,828.57000	2.82857	2,765,410	9.78		0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,208.05000	2.20805	2,220,410	9.78		0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,388.52000	5.38852	5,431,360	9.14		0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			770.49000	0.77049	737,810	9.14		0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			8,540.40000	8.54040	8,461,220	11.41		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	10.85	Put		432.24000	0.43224	428,580	11.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,688.89000	1.68889	1,695,820	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,614.50000	3.61450	3,545,910	9.97	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,627.35000	3.62735	3,654,210	9.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		3,098.78000	3.09878	3,033,530	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		2,005.69000	2.00569	2,015,960	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,129.44000	3.12944	3,063,960	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,984.03000	1.98403	1,994,070	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,068.03000	3.06803	3,003,000	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,565.33000	1.56533	1,516,670	9.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call		4,403.53000	4.40353	4,338,030	9.23	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,801.84000	1.80184	1,812,920	9.23	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,629.63000	2.62963	2,576,140	8.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		3,060.66000	3.06066	3,083,750	8.83	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,018.50000	6.01850	6,065,430	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Put		7,521.24000	7.52124	7,575,990	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		566.94000	0.56694	545,110	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,433.94000	4.43394	4,469,020	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,588.95000	1.58895	1,547,450	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,493.23000	8.49323	8,417,220	10.38	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,459.99000	1.45999	1,467,600	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		699.44000	0.69944	700,010	10.38	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		4,710.15000	4.71015	4,747,480	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,437.23000	1.43723	1,397,980	8.49	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,593.05000	9.59305	9,655,850	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		297.42000	0.29742	283,640	8.28	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		899.42000	0.89942	869,770	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		5,275.13000	5.27513	5,206,030	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,447.22000	1.44722	1,454,700	9.47	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,311.06000	5.31106	5,241,830	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,434.55000	1.43455	1,441,900	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,239.27000	5.23927	5,170,300	9.46	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,060.14000	3.06014	3,008,020	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,557.52000	3.55752	3,583,050	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,084.82000	3.08482	3,032,510	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,532.39000	3.53239	3,557,730	9.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		3,035.20000	3.03520	2,983,280	9.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,582.42000	3.58242	3,608,150	9.13	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	123,18	
R2032	On	04/11/2021			9.75101	91.22075	9.73244	91.33262		11.33		18,609,033.00	204	123,17
R2032	On	03/02/2022			9.94627	92.26781	9.92686	92.38127		10.91		0.00	0	
R2032	On	05/05/2022			10.14731	89.21101	10.12704	89.32594		10.66		0.00	0	
R2032	On	04/08/2022			10.35665	90.24891	10.33546	90.36542		10.57		0.00	0	
Total R2032 Future											18,609,033.00	204	123,17	
R2032	On	04/11/2021		11.70	Call		10,954.59000	10.95459	10,838,600	14.23		0.00	0	
R2032	On	04/11/2021		11.70	Put		69.37000	0.06937	65,250	14.23		0.00	0	
R2032	On	04/11/2021		11.71	Call		11,003.97000	11.00397	10,888,020	14.24		0.00	0	
R2032	On	04/11/2021		9.83	Put		1,698.08000	1.69808	1,712,190	11.42		0.00	0	
R2032	On	04/11/2021		9.83	Call		2,283.71000	2.28371	2,185,950	11.42		0.00	0	70
R2032	On	04/11/2021		12.81	Call		16,250.38000	16.25038	16,138,070	14.30		0.00	0	
R2032	On	04/11/2021		11.71	Put		68.10000	0.06810	64,020	14.24		0.00	0	
R2032	On	04/11/2021		11.69	Call		10,905.16000	10.90516	10,789,140	14.21		0.00	0	
R2032	On	04/11/2021		12.81	Put		3.36000	0.00336	2,920	14.30		0.00	0	70
R2032	On	04/11/2021		11.69	Put		70.63000	0.07063	66,480	14.21		0.00	0	
R2032	On	04/11/2021		9.33	Put		3,386.95000	3.38695	3,434,630	10.80		0.00	0	
R2032	On	04/11/2021		9.33	Call		916.49000	0.91649	852,300	10.80		0.00	0	70
R2032	On	03/02/2022		10.45	Put		1,592.10000	1.59210	1,606,440	11.35		0.00	0	19
R2032	On	03/02/2022		9.81	Call		2,415.07000	2.41507	2,337,970	10.75		0.00	0	
R2032	On	03/02/2022		9.81	Put		3,102.26000	3.10226	3,138,620	10.75		0.00	0	19
R2032	On	03/02/2022		8.91	Put		6,798.36000	6.79836	6,878,400	9.80		0.00	0	
R2032	On	03/02/2022		10.66	Put		1,278.06000	1.27806	1,287,580	11.64		0.00	0	9
R2032	On	03/02/2022		10.14	Call		3,447.90000	3.44790	3,358,090	11.03		0.00	0	
R2032	On	03/02/2022		10.14	Put		2,212.47000	2.21247	2,236,120	11.03		0.00	0	9
R2032	On	03/02/2022		9.14	Put		5,651.08000	5.65108	5,720,280	9.98		0.00	0	
R2032	On	03/02/2022		10.42	Put		1,643.79000	1.64379	1,658,920	11.32		0.00	0	
R2032	On	03/02/2022		10.45	Call		4,583.90000	4.58390	4,484,780	11.35		0.00	0	
R2032	On	03/02/2022		10.95	Put		943.76000	0.94376	948,420	12.05		0.00	0	40
R2032	On	03/02/2022		10.35	Call		4,200.87000	4.20087	4,104,470	11.24		0.00	0	
R2032	On	03/02/2022		10.35	Put		1,770.47000	1.77047	1,787,530	11.24		0.00	0	40
R2032	On	03/02/2022		9.58	Put		3,859.20000	3.85920	3,906,050	10.52		0.00	0	
R2032	On	03/02/2022		8.91	Call		575.74000	0.57574	542,320	9.80		0.00	0	19
R2032	On	03/02/2022		10.66	Call		5,433.04000	5.43304	5,329,100	11.64		0.00	0	
R2032	On	03/02/2022		11.13	Put		782.18000	0.78218	784,690	12.31		0.00	0	27
R2032	On	03/02/2022		10.53	Call		4,900.47000	4.90047	4,799,390	11.45		0.00	0	
R2032	On	03/02/2022		10.53	Put		1,463.05000	1.46305	1,475,430	11.45		0.00	0	27
R2032	On	03/02/2022		9.62	Put		3,719.23000	3.71923	3,764,180	10.56		0.00	0	
R2032	On	03/02/2022		9.14	Call		885.06000	0.88506	840,800	9.98		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 Interr
R2032	On	03/02/2022	Bond Future	10.95	Call		6.670.61000	6.67061	6,561,810	12.05		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,544.96000	4.54496	4,446,110	11.34		0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,609.08000	1.60908	1,623,690	11.34		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,467.68000	4.46768	4,369,350	11.32		0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,899.63000	1.89963	1,831,120	10.56		0.00	0	2
R2032	On	03/02/2022	Bond Future	9.58	Call		1,798.79000	1.79879	1,732,180	10.52		0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,465.04000	7.46504	7,354,090	12.31		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,506.38000	4.50638	4,407,790	11.33		0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,626.47000	1.62647	1,641,340	11.33		0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,958.57000	4.95857	5,016,540	10.08		0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		1,780.24000	1.78024	1,723,280	10.08		0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		3,067.46000	3.06746	3,103,250	10.61		0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,367.32000	3.36732	3,288,180	10.61		0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		7,009.78000	7.00978	6,906,680	11.64		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,470.33000	1.47033	1,484,650	11.45		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,442.36000	6.44236	6,341,580	11.47		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,458.01000	1.45801	1,472,160	11.47		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,362.26000	6.36226	6,261,830	11.44		0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,294.70000	1.29470	1,306,530	11.64		0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Put		1,483.00000	1.48300	1,497,500	11.44		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,402.16000	6.40216	6,301,550	11.45		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,376.46000	3.37646	3,303,970	10.39		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,070.54000	4.07054	4,114,560	10.39		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,404.02000	3.40402	3,331,250	10.40		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,042.51000	4.04251	4,086,250	10.40		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,349.36000	3.34936	3,277,170	10.39		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,099.07000	4.09907	4,143,390	10.39		0.00	0	
Total R2032 Option											0.00	0	7,15	
Total For R2032											18,609,033.00	204	130,32	
R2035	On	04/11/2021	Bond Future			10.34736	91.17710	10.31848	91.36791	12.58		0.00	0	81,38
R2035	On	03/02/2022	Bond Future			10.54748	92.22326	10.51736	92.41656	12.16		0.00	0	
R2035	On	05/05/2022	Bond Future			10.74535	88.83429	10.71398	89.03007	11.97		0.00	0	
R2035	On	04/08/2022	Bond Future			10.95340	89.86504	10.92069	90.06336	11.87		0.00	0	
Total R2035 Future											0.00	0	81,38	
R2035	On	04/11/2021	Bond Future	12.52	Call		13,065.25000	13.06525	12,872,100	16.02		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		53.24000	0.05324	50,900	16.02		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		13,116.60000	13.11660	12,923,480	16.02		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call		5,474.76000	5.47476	5,291,360	13.49		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		632.72000	0.63272	640,130	13.49		0.00	0	78

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	10.23	Put			2,442.28000	2.44228	2,506,700	12.25	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Put			1,345.24000	1.34524	1,375,250	12.73	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,308.93000	3.30893	3,148,130	12.73	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,424.93000	19.42493	19,233,940	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			54.53000	0.05453	52,160	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,999.85000	8.99985	8,806,690	14.75	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			205.12000	0.20512	202,770	14.75	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.60	Call			3,224.80000	3.22480	3,065,410	12.70	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,389.44000	1.38944	1,420,860	12.70	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			2,880.53000	2.88053	2,958,290	12.05	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Call			1,854.07000	1.85407	1,727,680	12.25	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,842.00000	2.84200	2,918,600	12.07	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,514.78000	1.51478	1,400,570	12.07	0.00	0	40
R2035	On	04/11/2021	Bond Future	12.53	Put			51.98000	0.05198	49,670	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,013.87000	13.01387	12,820,690	16.02	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,485.70000	1.48570	1,372,650	12.05	0.00	0	30
R2035	On	04/11/2021	Bond Future	13.82	Put			1.49000	0.00149	1,310	16.02	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Call			6,090.05000	6.09005	5,903,420	13.73	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			519.66000	0.51966	523,840	13.73	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.65	Put			2,651.30000	2.65130	2,710,910	12.06	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			6,401.00000	6.40100	6,531,950	10.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,765.75000	1.76575	1,804,450	12.44	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			4,520.02000	4.52002	4,619,200	11.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,443.77000	1.44377	1,474,210	12.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,573.75000	6.57375	6,404,720	12.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,210.68000	1.21068	1,234,950	12.97	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,498.03000	3.49803	3,364,340	12.06	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,355.88000	1.35588	1,384,010	12.79	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			3,902.15000	3.90215	3,988,820	11.64	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			916.31000	0.91631	853,960	10.92	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.73	Call			8,179.68000	8.17968	8,001,320	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			854.01000	0.85401	868,950	13.52	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			4,974.76000	4.97476	4,820,160	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Put			3,580.44000	3.58044	3,660,420	11.75	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,495.26000	2.49526	2,381,940	11.75	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.10	Call			1,778.10000	1.77810	1,683,980	11.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			8,904.10000	8.90410	8,722,690	13.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			734.03000	0.73403	745,920	13.77	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,069.21000	6.06921	5,904,040	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,888.68000	5.88868	5,725,040	12.73	0.00	0	

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	11.24	Put		1,413.45000	1.41345	1,443,110	12.73		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,799.59000	5.79959	5,636,730	12.70		0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		2,225.52000	2.22552	2,118,890	11.64		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call		5,059.90000	5.05990	4,904,360	12.47		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		1,729.11000	1.72911	1,766,870	12.47		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.23	Call		5,844.09000	5.84409	5,680,840	12.71		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,428.53000	1.42853	1,458,580	12.71		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,664.09000	1.66409	1,697,520	13.06		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,158.49000	7.15849	6,996,770	13.03		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,691.44000	1.69144	1,725,500	13.03		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,201.69000	7.20169	7,039,650	13.04		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,677.71000	1.67771	1,711,450	13.04		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,244.94000	7.24494	7,082,590	13.06		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,612.37000	3.61237	3,680,590	11.96		0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		3,353.39000	3.35339	3,246,310	11.62		0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,082.27000	5.08227	5,173,510	11.62		0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,452.74000	8.45274	8,585,340	11.09		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,642.02000	3.64202	3,529,970	11.69		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,749.34000	4.74934	4,835,610	11.69		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,583.13000	3.58313	3,472,070	11.68		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,517.87000	1.51787	1,452,150	11.09		0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Put		4,814.26000	4.81426	4,901,520	11.68		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,870.18000	4.87018	4,740,080	11.96		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,612.34000	3.61234	3,500,790	11.69		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,781.53000	4.78153	4,868,300	11.69		0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												0.00	0	94,56
R2037	On	04/11/2021	Bond Future			10.60563	86.56824	10.57667	86.75934	13.16		0.00	0	126,58
R2037	On	03/02/2022	Bond Future			10.79785	83.30715	10.76769	83.50074	13.38		0.00	0	
R2037	On	05/05/2022	Bond Future			10.99572	84.29138	10.96433	84.48743	12.57		0.00	0	
R2037	On	04/08/2022	Bond Future			11.20563	81.01522	11.17291	81.21374	13.15		0.00	0	
Total R2037 Future												0.00	0	126,58
R2037	On	04/11/2021	Bond Future	12.82	Call		13,125.97000	13.12597	12,932,600	16.88		0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		50.46000	0.05046	48,190	16.88		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		13,175.97000	13.17597	12,982,630	16.88		0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		49.27000	0.04927	47,030	16.88		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		13,075.94000	13.07594	12,882,540	16.88		0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		51.67000	0.05167	49,370	16.88		0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,460.09000	10.46009	10,266,120	16.05		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.30	Put		126.53000	0.12653	123,660	16.05	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		491.86000	0.49186	495,450	14.48	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,221.26000	6.22126	6,033,750	14.48	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		1,460.19000	1.46019	1,491,300	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,724.98000	5.72498	5,562,100	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,444.80000	1.44480	1,475,510	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,769.13000	5.76913	5,605,860	13.99	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,429.56000	1.42956	1,459,880	13.99	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,680.91000	5.68091	5,518,430	13.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,878.74000	6.87874	6,718,680	13.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,774.33000	1.77433	1,810,320	13.63	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,921.49000	6.92149	6,761,110	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,760.26000	1.76026	1,795,930	13.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,964.07000	6.96407	6,803,350	13.66	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,746.08000	1.74608	1,781,410	13.66	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,529.42000	1.52942	1,463,020	12.29	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		5,023.10000	5.02310	5,113,100	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,344.82000	3.34482	3,237,310	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,091.82000	5.09182	5,182,830	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,991.45000	4.99145	4,859,130	13.29	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,509.97000	3.50997	3,576,170	13.29	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put		8,458.58000	8.45858	8,590,700	12.29	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,373.06000	3.37306	3,265,050	12.88	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,057.36000	5.05736	5,147,870	12.88	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		3,401.42000	3.40142	3,292,900	12.89	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											0.00	0	127,93
R2040	On	04/11/2021	Bond Future			10.72607	88.74535	10.69706	88.95098	13.69	0.00	0	88,05
R2040	On	03/02/2022	Bond Future			10.91307	85.25893	10.88285	85.46727	13.96	0.00	0	
R2040	On	05/05/2022	Bond Future			11.10501	86.26632	11.07357	86.47722	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future			11.30836	82.76244	11.27558	82.97604	13.71	0.00	0	
Total R2040 Future											0.00	0	88,05
R2040	On	04/11/2021	Bond Future	12.90	Call		13,713.59000	13.71359	13,505,340	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		62.62000	0.06262	60,000	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		13,766.01000	13.76601	13,557,790	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		61.20000	0.06120	58,610	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,661.13000	13.66113	13,452,840	17.69	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		64.07000	0.06407	61,410	17.69	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,230.24000	6.23024	6,054,350	14.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	03/02/2022	Bond Future	11.59	Put		1,557.88000	1.55788	1,590,330	14.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,135.29000	6.13529	5,960,240	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,589.43000	1.58943	1,622,720	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,182.73000	6.18273	6,007,250	14.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,573.58000	1.57358	1,606,440	14.82	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		9,913.75000	9.91375	10,076,300	11.89	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		780.25000	0.78025	731,900	11.89	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		5,710.01000	5.71001	5,823,790	12.36	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,215.43000	2.21543	2,118,310	12.36	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,518.01000	12.51801	12,320,170	15.92	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,858.18000	1.85818	1,897,390	13.95	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,242.15000	7.24215	7,070,100	13.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,843.24000	1.84324	1,882,090	13.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,151.26000	7.15126	6,979,940	13.93	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		785.82000	0.78582	798,880	15.92	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,873.49000	1.87349	1,913,070	13.93	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,196.56000	7.19656	7,024,870	13.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,657.12000	3.65712	3,539,350	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,218.09000	5.21809	5,313,920	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,687.88000	3.68788	3,569,570	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,181.66000	5.18166	5,276,950	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,626.16000	3.62616	3,508,930	13.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,254.41000	5.25441	5,350,780	13.32	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	91,60
R2044	On	04/11/2021	Bond Future			10.78898	85.30302	10.76506	85.47501	14.29	0.00	0	61,80
R2044	On	03/02/2022	Bond Future			10.96780	81.90226	10.94288	82.07655	14.57	0.00	0	
R2044	On	05/05/2022	Bond Future			11.15097	82.86995	11.12503	83.04648	13.66	0.00	0	
R2044	On	04/08/2022	Bond Future			11.34470	79.45171	11.31766	79.63046	14.31	0.00	0	
Total R2044 Future											0.00	0	61,80
R2044	On	04/11/2021	Bond Future	12.90	Call		13,350.51000	13.35051	13,174,910	18.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		71.52000	0.07152	67,910	18.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		13,402.91000	13.40291	13,227,330	18.42	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		70.44000	0.07044	66,850	18.42	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,298.08000	13.29808	13,122,460	18.38	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		72.64000	0.07264	69,010	18.38	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,100.09000	6.10009	5,949,690	15.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,640.07000	1.64007	1,663,960	15.55	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,005.52000	6.00552	5,855,820	15.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044	On	03/02/2022	Bond Future	11.59	Put		1,673.21000	1.67321	1,697,800	15.51		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,052.77000	6.05277	5,902,710	15.53		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,656.56000	1.65656	1,680,790	15.53		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,937.39000	1.93739	1,967,850	14.59		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,112.48000	7.11248	6,966,100	14.61		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,921.86000	1.92186	1,952,010	14.61		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,021.61000	7.02161	6,875,840	14.58		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,953.06000	1.95306	1,983,820	14.58		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,067.02000	7.06702	6,920,950	14.59		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,694.16000	3.69416	3,591,920	13.96		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,226.18000	5.22618	5,302,690	13.96		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,725.62000	3.72562	3,622,910	13.97		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,189.32000	5.18932	5,265,360	13.97		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,662.83000	3.66283	3,561,060	13.95		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,263.27000	5.26327	5,340,250	13.95		0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	61,84
R2048	On	04/11/2021	Bond Future			10.69972	84.61707	10.68094	84.75712	14.69		0.00	0	167,64
R2048	On	03/02/2022	Bond Future			10.87358	85.58794	10.85400	85.72988	14.20		0.00	0	
R2048	On	05/05/2022	Bond Future			11.04418	82.18374	11.02381	82.32748	14.04		0.00	0	
R2048	On	04/08/2022	Bond Future			11.22231	83.13629	11.20109	83.28188	13.93		0.00	0	
Total R2048 Future												0.00	0	167,64
R2048	On	04/11/2021	Bond Future	12.84	Call		13,818.98000	13.81898	13,674,270	19.29		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		74.14000	0.07414	69,480	19.29		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,871.39000	13.87139	13,726,750	19.29		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		72.52000	0.07252	67,930	19.29		0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,118.63000	1.11863	1,038,790	13.98		0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		8,946.36000	8.94636	9,066,960	13.18		0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		138.53000	0.13853	119,080	13.18		0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,953.90000	1.95390	1,971,570	14.77		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,766.52000	13.76652	13,621,740	19.29		0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,834.83000	2.83483	2,712,450	14.77		0.00	0	1,04
R2048	On	04/11/2021	Bond Future	10.20	Put		4,610.66000	4.61066	4,681,120	13.81		0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		879.28000	0.87928	809,690	13.81		0.00	0	1,04
R2048	On	04/11/2021	Bond Future	12.83	Put		75.79000	0.07579	71,060	19.29		0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,050.56000	4.05056	4,110,770	13.98		0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		615.81000	0.61581	577,820	12.90		0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.50	Put		4,745.38000	4.74538	4,805,780	13.58		0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,103.06000	2.10306	2,021,520	13.58		0.00	0	1,30

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	11.48	Put		1,688.60000	1.68860	1,703,770	14.91	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,069.99000	6.06999	5,942,950	14.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,670.66000	1.67066	1,685,560	14.92	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,974.10000	5.97410	5,847,620	14.89	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,706.72000	1.70672	1,722,180	14.89	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		8,938.68000	8.93868	9,042,630	12.90	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,022.01000	6.02201	5,895,240	14.91	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,159.07000	7.15907	7,035,910	14.80	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,920.85000	1.92085	1,941,430	14.80	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,065.26000	7.06526	6,942,590	14.77	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,952.78000	1.95278	1,973,850	14.77	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,112.13000	7.11213	6,989,220	14.79	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,936.74000	1.93674	1,957,570	14.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,241.82000	5.24182	5,300,150	13.50	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,800.33000	3.80033	3,712,680	13.51	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,203.50000	5.20350	5,261,440	13.51	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,735.28000	3.73528	3,648,410	13.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,280.37000	5.28037	5,339,090	13.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,767.74000	3.76774	3,680,480	13.50	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											0.00	0	172,34
R209	On	04/11/2021	Bond Future			10.32280	70.48866	10.29895	70.62615	13.92	31,719,897.00	450	37,8
R209	On	03/02/2022	Bond Future			10.49676	71.29769	10.47199	71.43705	13.50	0.00	0	
R209	On	05/05/2022	Bond Future			10.67404	68.99844	10.64833	69.13959	13.27	0.00	0	
R209	On	04/08/2022	Bond Future			10.85655	69.79934	10.82986	69.94232	13.21	0.00	0	
Total R209 Future											31,719,897.00	450	37,8
R209	On	04/11/2021	Bond Future	12.18	Call		9,833.56000	9.83356	9,692,940	17.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		73.70000	0.07370	70,570	17.18	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,878.74000	9.87874	9,738,140	17.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		72.40000	0.07240	69,290	17.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,788.35000	9.78835	9,647,710	17.16	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,484.46000	2.48446	2,368,360	13.92	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,337.31000	1.33731	1,358,700	13.92	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,101.62000	5.10162	5,206,180	12.15	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		266.36000	0.26636	233,430	12.15	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call		1,041.99000	1.04199	963,780	13.12	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,798.34000	2.79834	2,857,620	13.12	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.17	Put		75.02000	0.07502	71,870	17.16	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		9,015.74000	9.01574	8,874,740	16.84	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.00	Put		101.53000	0.10153	98,020	16.84	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.04	Call		4,560.29000	4.56029	4,442,860	14.22	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,461.97000	1.46197	1,483,900	14.22	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,484.74000	4.48474	4,367,950	14.19	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,492.13000	1.49213	1,514,700	14.19	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,522.55000	4.52255	4,405,440	14.21	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,477.06000	1.47706	1,499,310	14.21	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,560.98000	1.56098	1,585,150	14.16	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,762.25000	5.76225	5,645,020	14.17	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,547.89000	1.54789	1,571,810	14.17	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,687.94000	5.68794	5,571,210	14.14	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,574.17000	1.57417	1,598,590	14.14	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,725.07000	5.72507	5,608,090	14.16	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,941.78000	2.94178	2,860,870	12.88	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,301.08000	4.30108	4,363,150	12.88	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,967.19000	2.96719	2,885,910	12.89	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,271.36000	4.27136	4,333,060	12.89	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,916.74000	2.91674	2,836,210	12.87	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,331.24000	4.33124	4,393,690	12.87	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											31,719,897.00	450	65,35
R210	On	04/11/2021	Bond Future			210.01268	210.01268	210.26976	210.26976		0.00	0	1,48
R210	On	03/02/2022	Bond Future			212.47349	212.47349	212.73435	212.73435		0.00	0	
R210	On	05/05/2022	Bond Future			212.20295	212.20295	212.46779	212.46779		0.00	0	
R210	On	04/08/2022	Bond Future			214.83793	214.83793	215.10628	215.10628		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			174.97325	174.97325	174.99361	174.99361		0.00	0	1,02
Total R212 Future											0.00	0	1,02
Total For R212											0.00	0	1,02
R213	On	04/11/2021	Bond Future			9.41510	86.57887	9.40164	86.65312	10.88	0.00	0	9,68
R213	On	03/02/2022	Bond Future			9.60674	87.57219	9.59264	87.64760	10.47	0.00	0	
R213	On	05/05/2022	Bond Future			9.79759	85.07421	9.78285	85.15069	10.09	0.00	0	
R213	On	04/08/2022	Bond Future			9.99940	86.06544	9.98398	86.14299	10.03	0.00	0	
Total R213 Future											0.00	0	9,68
R213	On	04/11/2021	Bond Future	11.10	Call		8,835.70000	8.83570	8,755,900	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		92.20000	0.09220	86,650	13.07	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		8,881.93000	8.88193	8,802,180	13.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/11/2021	Bond Future	11.11	Put			90.48000	0.09048	84,980	13.09	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,789.48000	8.78948	8,709,620	13.06	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			93.96000	0.09396	88,350	13.06	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,368.12000	1.36812	1,371,670	10.82	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,464.75000	2.46475	2,404,870	10.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,532.43000	2.53243	2,547,960	10.35	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,956.91000	5.95691	6,004,410	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,224.33000	1.22433	1,226,480	10.92	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,985.95000	2.98595	2,921,540	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,096.44000	2.09644	2,107,440	10.48	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,181.60000	5.18160	5,223,500	9.60	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,685.65000	1.68565	1,692,440	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,284.17000	4.28417	4,212,310	10.82	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			838.14000	0.83814	836,760	11.38	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,756.10000	3.75610	3,686,740	10.66	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,611.91000	1.61191	1,617,960	10.66	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,593.19000	3.59319	3,619,860	10.03	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			597.80000	0.59780	569,890	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			4,649.77000	4.64977	4,576,510	10.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			776.51000	0.77651	774,660	11.47	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			4,356.51000	4.35651	4,284,360	10.84	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,338.25000	1.33825	1,341,510	10.84	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put			3,830.06000	3.83006	3,859,170	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			799.84000	0.79984	766,330	9.60	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			6,014.38000	6.01438	5,937,590	11.38	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,689.00000	3.68900	3,620,000	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,648.44000	1.64844	1,654,850	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,622.42000	3.62242	3,553,800	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,418.14000	1.41814	1,371,840	9.96	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call			1,568.52000	1.56852	1,519,780	10.03	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			6,297.01000	6.29701	6,219,750	11.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			3,655.54000	3.65554	3,586,720	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,666.85000	1.66685	1,673,440	10.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,332.93000	1.33293	1,339,070	10.67	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			5,672.57000	5.67257	5,602,110	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,321.32000	1.32132	1,327,340	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			5,598.88000	5.59888	5,528,650	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,344.66000	1.34466	1,350,910	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			5,635.69000	5.63569	5,565,350	10.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			3,159.00000	3.15900	3,106,300	9.97	0.00	0	

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	04/08/2022	Bond Future	9.89	Put		3,633.69000	3.63369	3,658,540	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,184.32000	3.18432	3,131,420	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,608.33000	3.60833	3,632,980	9.97	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,134.13000	3.13413	3,081,620	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,659.53000	3.65953	3,684,570	9.96	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	12,54
R214	On	04/11/2021	Bond Future			10.74207	66.98434	10.71303	67.15449	14.92	0.00	0	18,05
R214	On	03/02/2022	Bond Future			10.91833	67.75285	10.88814	67.92525	14.46	0.00	0	
R214	On	05/05/2022	Bond Future			11.09137	65.27326	11.06005	65.44778	14.27	0.00	0	
R214	On	04/08/2022	Bond Future			11.27178	66.02957	11.23924	66.20634	14.18	0.00	0	
Total R214 Future											0.00	0	18,05
R214	On	04/11/2021	Bond Future	12.47	Call		9,263.41000	9.26341	9,090,920	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		100.32000	0.10032	97,980	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,307.92000	9.30792	9,135,430	18.19	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		98.67000	0.09867	96,330	18.19	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,218.85000	9.21885	9,046,370	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		101.99000	0.10199	99,660	18.14	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,355.27000	4.35527	4,217,530	15.00	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,580.25000	1.58025	1,614,910	15.00	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,392.22000	4.39222	4,254,060	15.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,563.82000	1.56382	1,598,060	15.02	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,429.26000	4.42926	4,290,690	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,547.55000	1.54755	1,581,380	15.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,710.57000	1.71057	1,747,330	14.91	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,316.57000	5.31657	5,179,490	14.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,740.36000	1.74036	1,777,800	14.88	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,352.58000	5.35258	5,215,160	14.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,725.40000	1.72540	1,762,500	14.90	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,388.65000	5.38865	5,250,890	14.91	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,973.17000	2.97317	2,876,370	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,353.13000	4.35313	4,433,100	13.75	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,922.20000	2.92220	2,826,320	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,414.92000	4.41492	4,495,810	13.73	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,947.63000	2.94763	2,851,300	13.74	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,383.93000	4.38393	4,464,370	13.74	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	18,05
Total for Bond											54,754,824.96	692	1,088,25

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214/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			801.92600	801.92600	802.55700	802.55700				0.00	0	98
GOVI On 03/02/2022 GOVI			811.12000	811.12000	811.76600	811.76600				0.00	0	
GOVI On 05/05/2022 GOVI			820.68700	820.68700	821.34600	821.34600				0.00	0	
GOVI On 04/08/2022 GOVI			830.57700	830.57700	831.24700	831.24700				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			741,470.00000	74.14700	735,160,000			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			741,370.00000	74.13700	735,060,000			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			741,570.00000	74.15700	735,260,000			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			190,260.00000	19.02600	183,800,000			0.00	0	
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			190,160.00000	19.01600	183,700,000			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			190,060.00000	19.00600	183,600,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			330,960.00000	33.09600	324,370,000			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			331,160.00000	33.11600	324,570,000			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			331,060.00000	33.10600	324,470,000			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			119,670.00000	11.96700	112,970,000			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			119,870.00000	11.98700	113,170,000			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			119,770.00000	11.97700	113,070,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	98
Total for GOVI										0.00	0	98
AL37 On 04/11/2021 Index Future			807.13000	807.13000	806.43700	806.43700				0.00	0	
AL37 On 03/02/2022 Index Future			816.38300	816.38300	815.69100	815.69100				0.00	0	
AL37 On 05/05/2022 Index Future			826.01300	826.01300	825.31700	825.31700				0.00	0	
AL37 On 04/08/2022 Index Future			835.96700	835.96700	835.26600	835.26600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/11/2021 Index Future			923.62300	923.62300	924.23600	924.23600				0.00	0	
AL7T On 03/02/2022 Index Future			934.21200	934.21200	934.84100	934.84100				0.00	0	
AL7T On 05/05/2022 Index Future			945.23200	945.23200	945.87400	945.87400				0.00	0	
AL7T On 04/08/2022 Index Future			956.62200	956.62200	957.27500	957.27500				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/11/2021 Index Future			811.94900	811.94900	812.61500	812.61500				0.00	0	1
ALBI On 03/02/2022 Index Future			821.25700	821.25700	821.94000	821.94000				0.00	0	
ALBI On 05/05/2022 Index Future			830.94500	830.94500	831.64000	831.64000				0.00	0	
ALBI On 04/08/2022 Index Future			840.95800	840.95800	841.66500	841.66500				0.00	0	
Total ALBI Future										0.00	0	11
Total For ALBI										0.00	0	11
IGOV On 04/11/2021 Index Future			293.86700	293.86700	293.93300	293.93300				0.00	0	4
IGOV On 03/02/2022 Index Future			297.30800	297.30800	297.37800	297.37800				0.00	0	
IGOV On 05/05/2022 Index Future			300.88600	300.88600	300.95800	300.95800				0.00	0	
IGOV On 04/08/2022 Index Future			304.58200	304.58200	304.65600	304.65600				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 18/08/2021 Jibar Future			3.67500	96.32500	3.67500	96.32500				0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.68500	96.31500	3.67500	96.32500				0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.78000	96.22000	3.80000	96.20000				0.00	0	
JIBAR f On 17/11/2021 Jibar Future			3.83000	96.17000	3.83000	96.17000				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			3.98500	96.01500	4.00500	95.99500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			4.04000	95.96000	4.06000	95.94000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.28000	95.72000	4.30000	95.70000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.70000	95.30000	4.73000	95.27000				0.00	0	4
JIBAR f On 21/09/2022 Jibar Future			4.95000	95.05000	4.97000	95.03000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.25000	94.75000	5.26500	94.73500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.45500	94.54500	5.46500	94.53500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			5.63000	94.37000	5.65000	94.35000				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										54,754,824.96	692	1,120,3£
ABCPI3 On 07/12/2023 Spot Bond			2.34500	315.53552	2.34500	315.50695				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.93478				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.26888				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.29582	9.65000	101.26973				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.26560				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.96937				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.33152				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.85308				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.12923				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.88440				0.00	580,000,000	290,000,000
Total ABFN21 SPOT										0.00	580,000,000	290,000,000
Total For ABFN21										0.00	580,000,000	290,000,000
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.07248				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	102.97420				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.32506				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.69957				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.07659				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.67101				0.00	800,000,000	400,000,000
Total ABFN28 SPOT										0.00	800,000,000	400,000,000
Total For ABFN28										0.00	800,000,000	400,000,000
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.83768				0.00	0	100,000,000
Total ABFN29 SPOT										0.00	0	100,000,000
Total For ABFN29										0.00	0	100,000,000
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.82065				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.12065				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.65525				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.35137				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.38812				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.74600				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.97197				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.49550				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.35542				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.00657				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.30127				0.00	140,000,000	70,000,000
Total ABFN40 SPOT										0.00	140,000,000	70,000,000
Total For ABFN40										0.00	140,000,000	70,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.61254				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.16888				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.47679				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.49005				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.49958				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.78396				0.00	0	
Total ABFN46 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 ABFN46									0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.93215			0.00	0	
Total ABFN47 SPOT									0.00	0	
Total For ABFN47									0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.92841			0.00	0	
Total ABFN48 SPOT									0.00	0	
Total For ABFN48									0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.78011			0.00	0	
Total ABFN49 SPOT									0.00	0	
Total For ABFN49									0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.63818			0.00	0	130,000,00
Total ABFN50 SPOT									0.00	0	130,000,00
Total For ABFN50									0.00	0	130,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.76364			0.00	0	
Total ABFN51 SPOT									0.00	0	
Total For ABFN51									0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.53148			0.00	0	
Total ABFN52 SPOT									0.00	0	
Total For ABFN52									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.53783			0.00	0	
Total ABJ01 SPOT									0.00	0	
Total For ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.11695			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.05550			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.66000	3.66000	3.66000	151.88125		100,284,000,000.00	27,400,000	13,700,00	
Total ABKI03 SPOT								100,284,000,000.00	27,400,000	13,700,00	
Total For ABKI03								100,284,000,000.00	27,400,000	13,700,00	
ABKI03 On 13/10/2021 Spot Bond			100.00000	113.18251	100.00000	112.91063		0.00	0		
Total ABKI03/R212 SPOT								0.00	0		
Total For ABKI03/R212								0.00	0		
ABKI04 On 13/03/2024 Spot Bond			7.00000	7.00000	7.00000	145.21795		1,283,800,000,000.00	183,400,000	91,700,00	

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 ABKI04 SPOT										1,283,800,000,000.00	183,400,000	91,700,00
Total For ABKI04										1,283,800,000,000.00	183,400,000	91,700,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.52057	100.00000	25.46372				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.60000	2.60000	2.60000	151.88673				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.67000	3.67000	3.67000	201.49429				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.51000	4.51000	4.51000	224.25119				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.61500	6.61500	6.61500	105.22859				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.34500	7.34500	7.34500	115.37838				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.77500	106.04074	4.77500	106.02715				0.00	0	400,000,00
Total ABS13 SPOT										0.00	0	400,000,00
Total For ABS13										0.00	0	400,000,00
ABS15 On 11/11/2022 Spot Bond			5.14500	108.06973	5.14500	108.05482				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.09000	114.69676	7.09000	114.67504				0.00	0	110,000,00
Total ABS16 SPOT										0.00	0	110,000,00
Total For ABS16										0.00	0	110,000,00
ABS17 On 11/11/2027 Spot Bond			8.12000	114.97033	8.12000	114.94547				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.58500	112.22735	5.58500	112.21055				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			7.70500	108.36027	7.70500	108.33801			15,810,660,000,000.00	2,052,000,000	526,000,000
Total ABS7 SPOT									15,810,660,000,000.00	2,052,000,000	526,000,000
Total For ABS7									15,810,660,000,000.00	2,052,000,000	526,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.05104	100.00000	14.02011			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.69500	319.98545	1.69500	319.96210			0.00	0	
Total ABSI2 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.04500	173.06568	1.04500	173.05611			20,900,000,000.00	20,000,000	20,000,000
Total ABSI4 SPOT									20,900,000,000.00	20,000,000	20,000,000
Total For ABSI4									20,900,000,000.00	20,000,000	20,000,000
ABX01 On 10/07/2024 Spot Bond			10.22000	10.22000	10.22000	102.87655			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.02082			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.98924			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.95000			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.95476			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.60745			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.98635			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.98635			0.00	0	
Total ACL194 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 ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.01323				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.01323				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	163.36992				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	166.60047				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.93579				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.92945				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.90574				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.03642				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.09101				0.00	5,000,000,000	2,500,000,000
Total AECI02 SPOT										0.00	5,000,000,000	2,500,000,000
Total For AECI02										0.00	5,000,000,000	2,500,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.12740				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.16432				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.70869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.08556				0.00	0	200,000,00
Total AGL02 SPOT										0.00	0	200,000,00
Total For AGL02										0.00	0	200,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	99.78571				0.00	3,000,000,000	1,850,000,00
Total AGL03 SPOT										0.00	3,000,000,000	1,850,000,00
Total For AGL03										0.00	3,000,000,000	1,850,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.77309				0.00	0	370,000,00
Total AGT01 SPOT										0.00	0	370,000,00
Total For AGT01										0.00	0	370,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.69589				0.00	3,630,120,000	4,192,120,00
Total AGT02 SPOT										0.00	3,630,120,000	4,192,120,00
Total For AGT02										0.00	3,630,120,000	4,192,120,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.51800				0.00	0	150,000,00
Total AGT03 SPOT										0.00	0	150,000,00
Total For AGT03										0.00	0	150,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.24812				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.44128				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.45744				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.64500	105.47227	7.64500	100.65850				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.48184				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.56307				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	100.66442				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.38425				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	99.93994				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.93114				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.30500	106.55027	6.30500	106.53200				0.00	0	50,000,00
Total AHF5A3 SPOT										0.00	0	50,000,00
Total For AHF5A3										0.00	0	50,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	99.92711				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.92174				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.24696				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.17926				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.47696				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.92703				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.92165				0.00	0	
Total AHF6C1 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 AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.88416				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.10768				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	99.93243				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.92435				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.92637				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.91897				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.92153				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.87352				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.88018				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.36000	110.29139	7.36000	110.26961				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.76500	105.68610	7.76500	105.66423				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.24000	95.38731	11.24000	95.35897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.80000	179.60350	5.80000	179.57062				0.00	0	70,500,00
Total AIRL01 SPOT										0.00	0	70,500,00
Total For AIRL01										0.00	0	70,500,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.49555				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.21830				0.00	0	100,000,00
Total APF06 SPOT										0.00	0	100,000,00
Total For APF06										0.00	0	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.05775				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.56092				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.18234				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.89592				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.09951				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.89752				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.15551				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN022 On 07/12/2033 Spot Bond			4.86000	239.07153	4.86000	239.03375				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			4.87500	216.51619	4.87500	216.48188				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.02000	172.30979	2.02000	172.29571			218,160,000,000.00		108,000,000	27,000,000
Total ASN137 SPOT									218,160,000,000.00		108,000,000	27,000,000
Total For ASN137									218,160,000,000.00		108,000,000	27,000,000
ASN14: On 31/01/2022 Spot Bond			2.06500	172.27505	2.06500	172.26079			0.00		0	
Total ASN149 SPOT									0.00		0	
Total For ASN149									0.00		0	
ASN15: On 31/03/2028 Spot Bond			4.54000	191.42896	4.54000	191.40035			0.00		0	
Total ASN154 SPOT									0.00		0	
Total For ASN154									0.00		0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.98545			0.00		0	
Total ASN161 SPOT									0.00		0	
Total For ASN161									0.00		0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00		0	
Total ASN163 SPOT									0.00		0	
Total For ASN163									0.00		0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00		0	
Total ASN164 SPOT									0.00		0	
Total For ASN164									0.00		0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00		0	
Total ASN172 SPOT									0.00		0	
Total For ASN172									0.00		0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00		0	
Total ASN176 SPOT									0.00		0	
Total For ASN176									0.00		0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00		0	
Total ASN177 SPOT									0.00		0	
Total For ASN177									0.00		0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.09544			0.00		0	
Total ASN181 SPOT									0.00		0	
Total For ASN181									0.00		0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.81261			0.00		0	
Total ASN194 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 ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.05000	106.92873	5.05000	106.91139				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.85518				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.86815				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.95268				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.88881				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.87308				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.18828				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.09228				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.85807				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.02881				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.97015				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.92738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.06544				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.85746				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.92631				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.18696				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	106.55295				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.02500	5.02500	5.02500	97.04597				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.87695				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.00212				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.12983				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.11285				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.16000	105.43370	5.16000	105.41626				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	100.94207				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.85513				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.91342				0.00	900,000,000	450,000,000
Total ASN351 SPOT										0.00	900,000,000	450,000,000
Total For ASN351										0.00	900,000,000	450,000,000
ASN35 On 20/06/2024 Spot Bond					0.00000	100.90256				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.90256				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.23775				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.08426				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.88513				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.91833				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.31819				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.99111				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.99111				0.00	0	
Total ASN384 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 ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.65594				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.89304				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	99.97345				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.94561				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.88671				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.04472				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	101.08228				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.76602				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.81768				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.84397				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 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 ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.82394				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.80013				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.47474				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.47922				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.61089				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.40731				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	105.05770				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.27885				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.32620				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.40944				0.00	0	550,000,00
Total ASN474 SPOT										0.00	0	550,000,00
Total For ASN474										0.00	0	550,000,00
ASN474 On 17/08/2025 Spot Bond					0.00000	100.91516				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	101.09217				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	112.01319				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	104.93038				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.91200				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	100.99954				0.00	0	590,000,00
Total ASN490 SPOT										0.00	0	590,000,00
Total For ASN490										0.00	0	590,000,00
ASN49(On 07/09/2021 Spot Bond					0.00000	100.98359				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49(On 30/09/2021 Spot Bond					0.00000	100.65251				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49(On 08/09/2021 Spot Bond					0.00000	100.88356				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.88178				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.88178				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.88833				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.04000	101.26265	9.04000	101.23820				0.00	0	
Total ASN508 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 ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.22000	101.13060	8.22000	101.10834				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.77000	99.60955	8.77000	99.58620				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.77000	99.60955	8.77000	99.58620				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.46052	9.10000	100.43623				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.55686	11.05000	100.52747				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.55440	11.00000	100.52515				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.52977	10.50000	100.50182				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.52977	10.50000	100.50182				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.82093				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.25329				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.12203				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.53470	10.60000	100.50648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.35486	10.47000	100.50041				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.53223	10.55000	100.50415				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.22308				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.38781				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.19445				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.99975				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.85516				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.91895				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.03330				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	101.02984				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.02609				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 14/03/2022 Spot Bond					0.00000	101.20095				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.43193				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	100.42437	9.22000	100.40002				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.58969				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.53999				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.38067				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.41261				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.78012				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.24917				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.30733				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.99242				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.21833				0.00	0	
Total ASN613 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 ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.95796				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.60772				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.14345				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	101.24014				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.90582				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	99.90525				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	99.90525				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.70415				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.89356				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.77366				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.21805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.20740				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.12116				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 27/09/2021 Spot Bond					0.00000	100.73973				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.77843				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.61553				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.27778				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.75475				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.63226				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.36272				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	100.69355				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.28135				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65 On 29/10/2021 Spot Bond					0.00000	101.28429				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.16802				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
ASN65 On 12/11/2021 Spot Bond					0.00000	100.08582				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.08586				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.06308				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.07603				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.06363				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000,00
Total ASN665 SPOT										0.00	0	6,000,000,00
Total For ASN665										0.00	0	6,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.33000	106.03151	5.33000	106.01636				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.71866	9.30000	103.69305				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.38692				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.41353				0.00	0	
Total BAW28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.92962				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.11270				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.68587				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.37000	101.70501	6.37000	101.68759				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.43798				0.00	0	1,850,000,00
Total BAW34 SPOT										0.00	0	1,850,000,00
Total For BAW34										0.00	0	1,850,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.12388				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.67125				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.44176				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.11204				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.50500	8.50500	8.50500	105.46636				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.83000	10.83000	10.83000	109.43586				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA75 On 31/03/2022 Spot Bond					0.00000	101.02163				0.00	0	10,000,00

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 BAYA73 SPOT										0.00	0	10,000,00
Total For BAYA73										0.00	0	10,000,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.92581				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.98529				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.98545				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.00072				0.00	0	10,000,00
Total BAYA77 SPOT										0.00	0	10,000,00
Total For BAYA77										0.00	0	10,000,00
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.36930				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.14531				0.00	0	30,000,00
Total BAYA79 SPOT										0.00	0	30,000,00
Total For BAYA79										0.00	0	30,000,00
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.13843				0.00	0	50,000,00
Total BAYA80 SPOT										0.00	0	50,000,00
Total For BAYA80										0.00	0	50,000,00
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.17859				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.14476				0.00	0	20,000,00
Total BAYA82 SPOT										0.00	0	20,000,00
Total For BAYA82										0.00	0	20,000,00
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.17795				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.11128				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.17778				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.11208				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.17806				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.14487				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.11338				0.00	0	100,000,00
Total BAYA89 SPOT										0.00	0	100,000,00
Total For BAYA89										0.00	0	100,000,00
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.14493				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.07890				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.34372				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.34372				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.37716				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	101.34443				0.00	0	
Total BAYB18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.60610				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.41088				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.77500	7.77500	7.77500	104.45818				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.23706				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.78464				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.15518				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.10777				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.29500	109.86313	7.29500	109.84175				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.52463				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	99.97601				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.30500	99.98273	6.30500	99.96546				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.91779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.53561				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.86276				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.02138				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.16816				0.00	0	200,000,0€
Total BGL18 SPOT										0.00	0	200,000,0€
Total For BGL18										0.00	0	200,000,0€
BGL19 On 29/09/2024 Spot Bond					0.00000	105.04396				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.00526				0.00	1,300,000,000	1,400,000,0€
Total BGT01 SPOT										0.00	1,300,000,000	1,400,000,0€
Total For BGT01										0.00	1,300,000,000	1,400,000,0€
BID08 On 30/06/2022 Spot Bond					0.00000	101.25811				0.00	0	1,000,0€
Total BID08 SPOT										0.00	0	1,000,0€
Total For BID08										0.00	0	1,000,0€
BID09 On 15/11/2021 Spot Bond					0.00000	100.11167				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.40285				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.04500	109.82830	6.04500	109.81053				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.00212				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	101.14130				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.16296				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.35585				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.34371				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.66202				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.70300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.07400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.34700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.89500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	101.01226				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.37890				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.99959				0.00	0	
Total BPPF19 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 BPPF19										0.00	0	
BPPF2! On 19/11/2024 Spot Bond					0.00000	99.69420				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2! On 26/02/2023 Spot Bond					0.00000	98.92780				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2! On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2! On 16/07/2023 Spot Bond					0.00000	100.51954				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2! On 03/08/2022 Spot Bond					0.00000	100.23306				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2! On 12/10/2021 Spot Bond					0.00000	100.50842				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2! On 12/10/2023 Spot Bond					0.00000	100.54664				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2! On 03/11/2021 Spot Bond					0.00000	100.20743				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2! On 03/11/2022 Spot Bond					0.00000	100.21677				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3! On 03/11/2023 Spot Bond					0.00000	100.22489				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2! On 10/11/2021 Spot Bond					0.00000	100.13340				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2! On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.79254				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.80548				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CCT01 On 23/06/2023 Spot Bond			7.27000	110.92938	7.27000	110.90774				0.00	0	10,000,00
Total CCT01 SPOT										0.00	0	10,000,00
Total For CCT01										0.00	0	10,000,00
CCT02 On 12/06/2024 Spot Bond			7.50000	112.40116	7.50000	112.37855				0.00	0	90,000,00
Total CCT02 SPOT										0.00	0	90,000,00
Total For CCT02										0.00	0	90,000,00
CCT03 On 15/03/2025 Spot Bond			8.17000	113.85408	8.17000	113.82931			22,876,000,000,000.00	2,800,000,000	2,900,000,00	
Total CCT03 SPOT									22,876,000,000,000.00	2,800,000,000	2,900,000,00	
Total For CCT03									22,876,000,000,000.00	2,800,000,000	2,900,000,00	
CCT04 On 17/07/2027 Spot Bond			9.54000	103.69145	9.54000	102.44842				0.00	0	11,000,00
Total CCT04 SPOT										0.00	0	11,000,00
Total For CCT04										0.00	0	11,000,00
CGR42 On 03/08/2023 Spot Bond					0.00000	100.34239				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.17042				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.38075				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.76057				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.74272				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	100.57367				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.60855				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	162.83836	3.14000	162.73888				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.99000	1.99000	1.99000	164.81861				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.15002	4.77000	109.82700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.63261				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.07500	112.42978	7.07500	112.40855				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	115.05177	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.25657				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.39668				0.00	0	
Total CLN370 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 CLN370									0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	106.18222			0.00	0	
Total CLN371 SPOT									0.00	0	
Total For CLN371									0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.39114	10.98000	103.36111			0.00	0	
Total CLN379 SPOT									0.00	0	
Total For CLN379									0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800			0.00	0	
Total CLN380 SPOT									0.00	0	
Total For CLN380									0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.21561	6.50000	117.14700			0.00	0	
Total CLN384 SPOT									0.00	0	
Total For CLN384									0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.57200			0.00	0	
Total CLN385 SPOT									0.00	0	
Total For CLN385									0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.92629			0.00	0	
Total CLN394 SPOT									0.00	0	
Total For CLN394									0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.03019			0.00	0	
Total CLN398 SPOT									0.00	0	
Total For CLN398									0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.02992			0.00	0	
Total CLN399 SPOT									0.00	0	
Total For CLN399									0.00	0	
CLN45 On 31/01/2022 Spot Bond			1.99000	172.33294	1.99000	172.31902		1,308,624,000,000.00	657,600,000	328,800,000	
Total CLN452 SPOT								1,308,624,000,000.00	657,600,000	328,800,000	
Total For CLN452								1,308,624,000,000.00	657,600,000	328,800,000	
CLN45 On 31/01/2025 Spot Bond			5.30000	139.03783	5.30000	139.01433		4,072,520,000,000.00	768,400,000	384,200,000	
Total CLN453 SPOT								4,072,520,000,000.00	768,400,000	384,200,000	
Total For CLN453								4,072,520,000,000.00	768,400,000	384,200,000	
CLN45 On 31/01/2025 Spot Bond			5.74000	137.06445	5.74000	137.03969		0.00	0	0	
Total CLN454 SPOT								0.00	0	0	
Total For CLN454								0.00	0	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.19900		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 CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	100.01514				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.41083				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.44500				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.50500	106.27455	6.50500	106.25607				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.33768				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.96256				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.11037				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.98217				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	81.82409	100.00000	81.64925				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.45073				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48 ^t On 02/12/2021 Spot Bond			6.00000	103.05131	6.00000	103.03465				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48 ^t On 28/07/2022 Spot Bond			6.30500	103.09781	6.30500	103.08042				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 ^t On 28/03/2022 Spot Bond					0.00000	101.10349				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 ^t On 20/06/2022 Spot Bond					0.00000	101.08280				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 ^t On 29/08/2022 Spot Bond					0.00000	101.33512				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 ^t On 04/09/2024 Spot Bond			6.70500	113.71735	6.70500	113.69697				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 ^t On 04/09/2024 Spot Bond					0.00000	103.25577				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 ^t On 11/10/2022 Spot Bond					0.00000	100.62725				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 ^t On 11/10/2024 Spot Bond					0.00000	100.66230				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 ^t On 11/10/2024 Spot Bond					0.00000	100.07870				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 ^t On 24/10/2022 Spot Bond					0.00000	100.95034				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 ^t On 20/12/2022 Spot Bond					0.00000	101.29042				0.00	0	
Total CLN507 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 CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.06267				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.25705				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.23400	9.96000	104.20648				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.00661	10.01000	102.97912				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.88707				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.28921	9.60000	102.52850				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.02371				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.87105				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	104.06448	9.20000	104.03905				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.13213				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.77337				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.18836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.57095				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.49444				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.02371				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.00538				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.50640				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.00000	105.25489	9.00000	105.22971				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.39016				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.36588				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.57556				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	142.14600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.25948				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN545 On 17/01/2024 Spot Bond					0.00000	101.66718				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.47000	106.16438	8.47000	106.14005				0.00	0	48,000,00
Total CLN546 SPOT										0.00	0	48,000,00
Total For CLN546										0.00	0	48,000,00
CLN547 On 29/03/2025 Spot Bond			8.52000	108.62774	8.52000	108.60311				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.61000	108.10720	8.61000	108.08243				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.98124				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.03097				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.09382				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.90958				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.63646				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.91800				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	120.91800				0.00	0	
Total CLN560 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 CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.11445				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.56177	10.19000	102.57310				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.47000	108.61318	8.47000	108.58869				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.13044				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	99.93306				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	103.17951				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.20680				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.10785				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.70000	107.10962	8.70000	107.08483				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.09867				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.10841				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.01723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.10006				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.48588				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.79281				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.12694				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.18386				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.16845				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.44132				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.15189				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.44080				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.10809				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.93515				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	100.96505				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.01480				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.84685				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.72000	143.01338	3.72000	115.31753			5,623,896,000,000.00	1,511,800,000	755,900,000	
Total CLN592 SPOT									5,623,896,000,000.00	1,511,800,000	755,900,000	
Total For CLN592									5,623,896,000,000.00	1,511,800,000	755,900,000	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.35295				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.77615				0.00	0	110,000,000
Total CLN595 SPOT										0.00	0	110,000,000
Total For CLN595										0.00	0	110,000,000
CLN596 On 24/11/2024 Spot Bond					0.00000	101.35295				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.11514				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.74810				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.01010				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.96505				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.96505				0.00	0	
Total CLN601 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 CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.08400				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	100.30283				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.19152				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.08910				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.23137				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.50237				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.92763				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.80119	9.32000	102.77561				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.39350				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.03436				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.13166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	99.93039				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.18427				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.75066				0.00	0	150,000,00
Total CLN615 SPOT										0.00	0	150,000,00
Total For CLN615										0.00	0	150,000,00
CLN615 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	150,000,00
Total CLN616 SPOT										0.00	0	150,000,00
Total For CLN616										0.00	0	150,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	102.48243				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.57005				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.15187				0.00	0	200,000,00
Total CLN619 SPOT										0.00	0	200,000,00
Total For CLN619										0.00	0	200,000,00
CLN619 On 28/10/2024 Spot Bond					0.00000	100.31513				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.31405				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.38797				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	100.37211				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.31500	104.22523	6.31500	104.20763				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	99.98299				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.67268				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.78000	63.22791	11.78000	83.84105				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.04562				0.00	0	240,000,00
Total CLN629 SPOT										0.00	0	240,000,00
Total For CLN629										0.00	0	240,000,00
CLN630 On 19/08/2025 Spot Bond			9.17000	101.08455	9.17000	101.05952				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.98308				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	99.99817				0.00	0	100,000,00
Total CLN632 SPOT										0.00	0	100,000,00
Total For CLN632										0.00	0	100,000,00
CLN633 On 09/10/2034 Spot Bond					0.00000	100.81702				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.12557				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.85791				0.00	0	
Total CLN635 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 CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.93102				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	99.98316				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.08349				0.00	0	50,000,00
Total CLN638 SPOT										0.00	0	50,000,00
Total For CLN638										0.00	0	50,000,00
CLN638 On 12/08/2022 Spot Bond					0.00000	100.08666				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	99.98150				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.44379				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.93062				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.94672				0.00	0	500,000,00
Total CLN645 SPOT										0.00	0	500,000,00
Total For CLN645										0.00	0	500,000,00
CLN645 On 29/01/2022 Spot Bond					0.00000	100.32071				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.94839				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.98316				0.00	0	500,000,00
Total CLN648 SPOT										0.00	0	500,000,00
Total For CLN648										0.00	0	500,000,00
CLN648 On 31/05/2026 Spot Bond					0.00000	101.21605				0.00	0	700,000,00

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 CLN649 SPOT										0.00	0	700,000,00
Total For CLN649										0.00	0	700,000,00
CLN650 On 19/08/2025 Spot Bond					0.00000	99.98316				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.98665				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	99.98316				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	130,000,00
Total CLN655 SPOT										0.00	0	130,000,00
Total For CLN655										0.00	0	130,000,00
CLN656 On 20/06/2025 Spot Bond					0.00000	101.12375				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.79068				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.61978				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.94000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	113.71400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	136.34100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.65665				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.89499				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.97951				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.20489				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.75304				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.36198				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.98122				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.07807				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.28081	143.73794	4.28081	116.79541			10,828,736,976,000.00	2,529,600,000	1,264,800,000	
Total CLN673 SPOT									10,828,736,976,000.00	2,529,600,000	1,264,800,000	
Total For CLN673									10,828,736,976,000.00	2,529,600,000	1,264,800,000	
CLN674 On 31/01/2025 Spot Bond			4.28081	143.73794	4.28081	116.79617			0.00	0	0	
Total CLN674 SPOT									0.00	0	0	
Total For CLN674									0.00	0	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.98081				0.00	0	
Total CLN676 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 CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	99.97970				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.92636				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.64490				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	99.98045				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.04315				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.88536				0.00	0	114,000,00
Total CLN683 SPOT										0.00	0	114,000,00
Total For CLN683										0.00	0	114,000,00
CLN68 On 21/06/2023 Spot Bond					0.00000	100.91065				0.00	0	450,000,00
Total CLN684 SPOT										0.00	0	450,000,00
Total For CLN684										0.00	0	450,000,00
CLN68 On 12/02/2025 Spot Bond					0.00000	100.37358				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.08430				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.08408				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.95006				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.74975				0.00	0	390,000,00

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 CLN691 SPOT										0.00	0	390,000,00
Total For CLN691										0.00	0	390,000,00
CLN691 On 21/06/2023 Spot Bond					0.00000	100.95017				0.00	0	130,000,00
Total CLN692 SPOT										0.00	0	130,000,00
Total For CLN692										0.00	0	130,000,00
CLN692 On 17/05/2025 Spot Bond					0.00000	100.01950				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.13645				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.57991				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.43652				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.10223				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.09759				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.92216				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	83.03938				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.55959				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.71592				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	90.08043				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	99.97915				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.03308				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.92780				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	80.80524				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	81.05291				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.94037				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.08167				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.93412				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.93412				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.93412				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	79.82596				0.00	0	
Total CLN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.93099				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	78.80514				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.13322				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.05890				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.85629				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.85671				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.85671				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.85671				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.87251				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.87251				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.87251				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.40405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.46418				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	84.11670				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.94956				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.10692				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	93.16327				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.02909				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.07643				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.22800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.74614				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.98343				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	100.98814				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.24722				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.30819				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.29437				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.52350				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.95012				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.29869				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.93483				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.70488				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 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 CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.35605				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.63413				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	
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	100.97042				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.94134				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.70806				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	100.28836				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.26608				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	91.42308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.77500	104.47995	7.77500	104.45818				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.93500	109.48781	7.93500	109.46453			1,587,000,000,000.00		200,000,000	13,100,000,000
Total COJ05 SPOT									1,587,000,000,000.00	200,000,000	13,100,000,000	
Total For COJ05									1,587,000,000,000.00	200,000,000	13,100,000,000	
COJ08 On 22/06/2026 Spot Bond			9.74000	108.28308	9.74000	108.25494			194,800,000,000.00		20,000,000	10,000,000
Total COJ08 SPOT									194,800,000,000.00	20,000,000	10,000,000	
Total For COJ08									194,800,000,000.00	20,000,000	10,000,000	
COJG0 On 09/06/2024 Spot Bond			6.42500	111.45853	6.42500	111.43927			0.00		0	50,320,000,000
Total COJG01 SPOT									0.00	0	0	50,320,000,000
Total For COJG01									0.00	0	0	50,320,000,000
COT01 On 03/04/2023 Spot Bond			7.14000	106.38928	7.14000	106.36889			0.00		0	
Total COT01 SPOT									0.00	0	0	
Total For COT01									0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.53000	97.77438	11.53000	97.74444			0.00		0	100,000,000
Total COT02 SPOT									0.00	0	0	100,000,000
Total For COT02									0.00	0	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.12000	98.72306	10.12000	98.69643			0.00		0	75,000,000,000
Total COT03 SPOT									0.00	0	0	75,000,000,000
Total For COT03									0.00	0	0	75,000,000,000
CPV01 On 30/06/2029 Spot Bond			9.50500	9.50500	9.50500	106.72117			0.00		0	
Total CPV01 SPOT									0.00	0	0	
Total For CPV01									0.00	0	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.95010			0.00		0	
Total DENG85 SPOT									0.00	0	0	
Total For DENG85									0.00	0	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.85812			0.00		0	
Total DENG87 SPOT									0.00	0	0	
Total For DENG87									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
DENG8 On 28/09/2023 Spot Bond					0.00000	101.60267				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.96547				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.35656				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.11650				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.92578				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.84272				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.13261				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.18659				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.93229				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.57118				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.87000	8.87000	8.87000	106.91663				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.36972				0.00	0	
Total DSY04 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 DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.92644			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.60500	104.62342	6.60500	104.60464		5,601,040,000,000.00	848,000,000	984,000,000	
Total DV23 SPOT								5,601,040,000,000.00	848,000,000	984,000,000	
Total For DV23								5,601,040,000,000.00	848,000,000	984,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.01541	100.00000	35.93482		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	36.01541	100.00000	35.93482		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			6.17500	108.04662	6.17500	108.02877		0.00	0	81,000,000	
Total DV24 SPOT								0.00	0	81,000,000	
Total For DV24								0.00	0	81,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02572	9.69000	100.00000		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02572	9.69000	100.00000		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.41500	93.51856	11.41500	93.49036		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	100.02678	10.10000	100.00000		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	100.02678	10.10000	100.00000		0.00	0		
Total DV29/R213 SPOT								0.00	0		
Total For DV29/R213								0.00	0		
DVF21 On 29/11/2021 Spot Bond					0.00000	101.18815		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.58616		0.00	0		
Total DVF22 SPOT								0.00	0		
Total For DVF22								0.00	0		
DVF22B On 29/08/2022 Spot Bond					0.00000	100.75440		0.00	0		
Total DVF22B SPOT								0.00	0		
Total For DVF22B								0.00	0		
DVF22C On 24/10/2022 Spot Bond					0.00000	100.49693		0.00	0		
Total DVF22C 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 DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.01945			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.37580			0.00	0	2,000,000,00
Total DVF25 SPOT									0.00	0	2,000,000,00
Total For DVF25									0.00	0	2,000,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.24683			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.19424			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.43534			0.00	0	932,038,00
Total DVFB25 SPOT									0.00	0	932,038,00
Total For DVFB25									0.00	0	932,038,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.56701			0.00	0	
Total DVFB26 SPOT									0.00	0	
Total For DVFB26									0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.22518			0.00	0	
Total DVFB27 SPOT									0.00	0	
Total For DVFB27									0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.71477			0.00	0	60,000,00
Total DVFB28 SPOT									0.00	0	60,000,00
Total For DVFB28									0.00	0	60,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.23765			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.10763			0.00	360,000,000	2,620,000,00
Total DVFB30 SPOT									0.00	360,000,000	2,620,000,00
Total For DVFB30									0.00	360,000,000	2,620,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.91696			0.00	1,200,000,000	650,000,00
Total DVFB31 SPOT									0.00	1,200,000,000	650,000,00
Total For DVFB31									0.00	1,200,000,000	650,000,00
ECN22 On 14/03/2022 Spot Bond			5.71000	106.41480	5.71000	106.39852			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.61500	112.02877	6.61500	112.00896				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.12000	109.44435	5.12000	109.42638				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05000	94.93683	5.05000	94.92143				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.14440	2.25000	135.13257				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.81000	146.93548	3.81000	146.91646			1,844,040,000,000.00	484,000,000	352,000,00	
Total EL28 SPOT									1,844,040,000,000.00	484,000,000	352,000,00	
Total For EL28									1,844,040,000,000.00	484,000,000	352,000,00	
EL29 On 19/11/2029 Spot Bond			3.82200	133.08357	3.82200	133.06632			2,029,482,000,000.00	531,000,000	265,500,00	
Total EL29 SPOT									2,029,482,000,000.00	531,000,000	265,500,00	
Total For EL29									2,029,482,000,000.00	531,000,000	265,500,00	
EL30 On 29/07/2030 Spot Bond			3.86500	128.75939	3.86500	128.74254			0.00	0		
Total EL30 SPOT									0.00	0		
Total For EL30									0.00	0		
EL31 On 02/06/2031 Spot Bond			4.76000	111.42271	4.76000	111.40540			2,628,472,000,000.00	552,200,000	276,100,00	
Total EL31 SPOT									2,628,472,000,000.00	552,200,000	276,100,00	
Total For EL31									2,628,472,000,000.00	552,200,000	276,100,00	
EL36 On 31/01/2036 Spot Bond			5.02000	97.04627	5.02000	97.03060			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	135.14440	2.25000	135.13257			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	165.27366			0.00	0		
Total ELN001 SPOT									0.00	0		
Total For ELN001									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	162.63112				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	125.70503				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.67838				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	122.91693				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.19467				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	115.53425				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.92264				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.60464				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.46948				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.18500	104.92849	9.18500	104.90289				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EMM03									0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			10.83000	10.83000	10.83000	97.73407			0.00	0	
Total EMM04 SPOT									0.00	0	
Total For EMM04									0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.18000	11.18000	11.18000	102.01680			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			9.27000	104.68114	9.27000	103.33092			0.00	0	100,000,00
Total EMM06 SPOT									0.00	0	100,000,00
Total For EMM06									0.00	0	100,000,00
EMM07 On 10/07/2027 Spot Bond			9.27000	9.27000	9.27000	104.27213		1,316,349,270,000.00		142,001,000	71,000,50
Total EMM07 SPOT								1,316,349,270,000.00		142,001,000	71,000,50
Total For EMM07								1,316,349,270,000.00		142,001,000	71,000,50
EMM07 On 17/07/2032 Spot Bond			11.30500	11.30500	11.30500	77.24909			0.00	0	
Total EMM07P SPOT									0.00	0	
Total For EMM07P									0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.37000	10.37000	10.37000	102.74913			0.00	0	
Total EMM08P SPOT									0.00	0	
Total For EMM08P									0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.30500	11.30500	11.30500	96.80161			0.00	0	
Total EMM09P SPOT									0.00	0	
Total For EMM09P									0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.17812			0.00	0	
Total EPF015 SPOT									0.00	0	
Total For EPF015									0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	101.02347			0.00	0	
Total EPF016 SPOT									0.00	0	
Total For EPF016									0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.05297			0.00	0	
Total EPF017 SPOT									0.00	0	
Total For EPF017									0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.98793			0.00	0	
Total EPF018 SPOT									0.00	0	
Total For EPF018									0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.96157			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.11972				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.22880				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.82038				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.12044				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.95267				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.09930				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.13040				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.49714				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.09482				0.00	0	350,000,00
Total EQT005 SPOT										0.00	0	350,000,00
Total For EQT005										0.00	0	350,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.29630				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.84630				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B1 On 17/05/2022 Spot Bond					0.00000	100.01389				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.01317				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.01498				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.01330				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.01398				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.01299				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.01263				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.01466				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.96500	106.13159	5.96500	106.11463			155,090,000,000.00	26,000,000	13,000,000	
Total ES23 SPOT									155,090,000,000.00	26,000,000	13,000,000	
Total For ES23									155,090,000,000.00	26,000,000	13,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.66511	10.00000	100.63842			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.27000	101.38066	8.27000	101.35822			19,115,633,610,000.00	2,311,443,000	6,532,383,500	
Total ES26 SPOT									19,115,633,610,000.00	2,311,443,000	6,532,383,500	
Total For ES26									19,115,633,610,000.00	2,311,443,000	6,532,383,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.96744	7.85000	102.94579			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.11500	79.47410	11.09000	79.58680			8,960,079,375,000.00	806,125,000	2,338,100,00
Total ES33 SPOT									8,960,079,375,000.00	806,125,000	2,338,100,00
Total For ES33									8,960,079,375,000.00	806,125,000	2,338,100,00
ES33/R On 15/09/2033 Spot Bond			7.50000	103.19105	7.50000	103.17040			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.65500	78.19587	11.62500	78.35705			1,284,082,632,000.00	110,174,400	4,868,117,20
Total ES42 SPOT									1,284,082,632,000.00	110,174,400	4,868,117,20
Total For ES42									1,284,082,632,000.00	110,174,400	4,868,117,20
ES42/R On 25/04/2042 Spot Bond			8.50000	102.67343	8.50000	102.65007			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.04122			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.16312			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.94206			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.01440			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.97238			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.02717			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.02847			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.31271			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.79533				0.00	0	200,000,00
Total FIFB19 SPOT										0.00	0	200,000,00
Total For FIFB19										0.00	0	200,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.92664				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.20909				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.22315				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.85685				0.00	0	100,000,00
Total FRB17 SPOT										0.00	0	100,000,00
Total For FRB17										0.00	0	100,000,00
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.51990				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.21179				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.83671				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.82192				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.42329				0.00	15,668,080,000	18,014,370,00
Total FRB25 SPOT										0.00	15,668,080,000	18,014,370,00
Total For FRB25										0.00	15,668,080,000	18,014,370,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB26 On 03/06/2024 Spot Bond					0.00000	101.34362				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.97000	106.78350	8.97000	106.75790				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.22916				0.00	20,000,000	30,000,000
Total FRB28 SPOT										0.00	20,000,000	30,000,000
Total For FRB28										0.00	20,000,000	30,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.85030				0.00	5,000,000,000	2,500,000,000
Total FRB29 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FRB29										0.00	5,000,000,000	2,500,000,000
FRB30 On 19/04/2026 Spot Bond			8.18500	102.58567	8.18500	102.56319				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.05000	173.06178	1.05000	173.05218				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.86300	318.82775	1.86300	318.80302				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	151.96203			51,700,000,000.00	0.00	20,000,000	1,010,000,000
Total FRBI25 SPOT									51,700,000,000.00	0.00	20,000,000	1,010,000,000
Total For FRBI25									51,700,000,000.00	0.00	20,000,000	1,010,000,000
FRBI28 On 31/03/2028 Spot Bond			3.66000	201.63920	3.66000	201.61380			336,720,000,000.00	0.00	92,000,000	23,000,000
Total FRBI28 SPOT									336,720,000,000.00	0.00	92,000,000	23,000,000
Total For FRBI28									336,720,000,000.00	0.00	92,000,000	23,000,000
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	106.95715			0.00	0.00	0	
Total FRBI29 SPOT									0.00	0.00	0	
Total For FRBI29									0.00	0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	214.71935			0.00	0.00	0	20,000,000
Total FRBI33 SPOT									0.00	0.00	0	20,000,000
Total For FRBI33									0.00	0.00	0	20,000,000
FRBI46 On 31/03/2046 Spot Bond			5.32500	91.12178	5.32500	91.10624			0.00	0.00	0	
Total FRBI46 SPOT									0.00	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	90.73426	5.32000	90.71888				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.42000	6.42000	6.42000	81.90145				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.48000	6.48000	6.48000	81.14507				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.90000	3.90000	3.90000	145.52243				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.34015				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.10000	172.24805	2.10000	172.23362				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.96000	171.58726	2.96000	171.56893				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.04608				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.02389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.16778				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	101.79344				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.31049				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.48450				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	99.93041				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.02903				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.76403				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.14549				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.94572				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.71958				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.89785				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond					0.00000	101.88949				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.02915				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.02970				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	101.18689				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.15289				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	102.37229				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	101.49735				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	100.22453				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	101.17174				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	103.01648				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.87884				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.00997				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	101.10795				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	99.97453				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	101.08335				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	100.31450				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.99734				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	101.10775				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.13315				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.02086				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.69694				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.99952				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.68320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.21895				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.17796				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.50767				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.87037				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.39653				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.84659				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.56995				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.50476				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.30986				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.91848				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34 On 15/10/2022 Spot Bond					0.00000	100.54456				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.18966				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.32644				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.35419				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.33618				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.30554				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.34623				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.74183				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.34131				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.78377				0.00	0	500,000,00
Total FRC354 SPOT										0.00	0	500,000,00
Total For FRC354										0.00	0	500,000,00
FRC35 On 31/07/2023 Spot Bond					0.00000	100.34182				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.33397				0.00	0	
Total FRC356 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 FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.33812				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.24618				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.32987				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.32577				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.32167				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.75286				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.10909				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.57533				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.65994				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.49695				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	101.10132				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.26394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.85821				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC369 On 20/06/2026 Spot Bond					0.00000	102.58361				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.59133				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.41646				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.41459				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.83651				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.44910				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.11667				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.11600				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.74000	2.74000	2.74000	171.73847				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.68000	2.68000	2.68000	171.78477				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC71 On 31/01/2022 Spot Bond			2.66000	2.66000	2.66000	171.80020				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.52000	102.00908	4.52000	101.99395				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.90000	109.00849	4.90000	108.99123			49,000,000,000.00		10,000,000	5,000,00
Total FRI38 SPOT									49,000,000,000.00		10,000,000	5,000,00
Total For FRI38									49,000,000,000.00		10,000,000	5,000,00
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.47074				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.94768				0.00	0	2,500,000,00
Total FRJ21 SPOT										0.00	0	2,500,000,00
Total For FRJ21										0.00	0	2,500,000,00
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.53326				0.00	920,000,000	460,000,00
Total FRJ22 SPOT										0.00	920,000,000	460,000,00
Total For FRJ22										0.00	920,000,000	460,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.28556				0.00	200,000,000	180,000,00
Total FRJ23 SPOT										0.00	200,000,000	180,000,00
Total For FRJ23										0.00	200,000,000	180,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.76629				0.00	1,160,000,000	
Total FRJ24 SPOT										0.00	1,160,000,000	
Total For FRJ24										0.00	1,160,000,000	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.84231				0.00	660,000,000	330,000,00
Total FRJ25 SPOT										0.00	660,000,000	330,000,00
Total For FRJ25										0.00	660,000,000	330,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.80357				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.66008				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.81535				0.00	0	30,000,00
Total FRJ28 SPOT										0.00	0	30,000,00

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 FRJ28										0.00	0	30,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.92312				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.82929				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	95.77250				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.87000	4.87000	4.87000	109.41297				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.89314				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.35898				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.01000	107.47868	5.01000	107.46134				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.81000	217.87564	4.81000	217.84147				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.15000	105.56855	5.15000	105.55114			1,380,200,000,000.00	268,000,000	134,000,00	
Total FRS110 SPOT									1,380,200,000,000.00	268,000,000	134,000,00	
Total For FRS110									1,380,200,000,000.00	268,000,000	134,000,00	
FRS11 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	217.21270				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.45000	147.70722	3.45000	147.68953				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	127.41122	3.70500	127.39510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.95000	108.30991	4.95000	108.29262				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.96000	214.75388	4.96000	214.71935				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.01000	213.72525	5.01000	213.69062				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.98000	120.29624	2.98000	149.99333				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.04000	213.11096	5.04000	213.07625				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.15000	105.56855	5.15000	105.55114				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.35000	193.58220	4.35000	193.55425				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.90000	96.00310	5.90000	95.98537				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.24000	194.84154	4.24000	194.81398				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.30000	194.15346	4.30000	194.12569				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.55000	202.98706	5.55000	202.95127				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS134 On 31/01/2038 Spot Bond			5.85000	96.60738	5.85000	96.58965			0.00	0	
Total FRS134 SPOT									0.00	0	
Total For FRS134									0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	105.55114			0.00	0	
Total FRS135 SPOT									0.00	0	
Total For FRS135									0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.13000	105.83894	5.13000	105.82153		1,400,490,000,000.00	273,000,000	136,500,000	
Total FRS136 SPOT								1,400,490,000,000.00	273,000,000	136,500,000	
Total For FRS136								1,400,490,000,000.00	273,000,000	136,500,000	
FRS137 On 31/03/2028 Spot Bond			4.11000	196.34198	4.11000	196.31489			0.00	0	
Total FRS137 SPOT									0.00	0	
Total For FRS137									0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.32000	207.47903	5.32000	207.44370			0.00	0	
Total FRS138 SPOT									0.00	0	
Total For FRS138									0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.24000	194.84154	4.24000	194.81398			0.00	0	
Total FRS142 SPOT									0.00	0	
Total For FRS142									0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.24000	194.84154	4.24000	194.81398			0.00	0	
Total FRS143 SPOT									0.00	0	
Total For FRS143									0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.64100	201.86644	3.64100	201.84112			0.00	0	
Total FRS145 SPOT									0.00	0	
Total For FRS145									0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.75000	146.25933	3.75000	146.24064			0.00	0	
Total FRS146 SPOT									0.00	0	
Total For FRS146									0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.80000	172.47977	1.80000	172.46671			0.00	0	
Total FRS147 SPOT									0.00	0	
Total For FRS147									0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.59000	190.86689	4.59000	190.83812			0.00	0	
Total FRS149 SPOT									0.00	0	
Total For FRS149									0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.63000	190.41862	4.63000	190.38969			0.00	0	
Total FRS150 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 FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.72000	146.40338	3.72000	146.38477				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.10500	196.39994	4.10500	196.37287				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.64000	4.64000	4.64000	190.27778				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	16.42461				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.89408				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.49530				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.54455				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.95675				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.86328				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	176.89507				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	197.00216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	149.38286				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	180.64349				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	33.92915				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.18273				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.20909				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.09470				0.00	400,000,000	100,000,000
Total FRS200 SPOT										0.00	400,000,000	100,000,000
Total For FRS200										0.00	400,000,000	100,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	101.29506				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS202 On 14/10/2025 Spot Bond					0.00000	100.55373				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.79184				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	101.23362				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.91848				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.51073				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.03034				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	102.49740				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	111.14128				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	117.08447				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	102.83523				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.91434				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	80.59937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.77282				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	111.98991				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.60194				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.76209				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS247 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	
FRS248 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	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.24618				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.24669				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.23476				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.24515				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25t On 02/03/2024 Spot Bond					0.00000	101.07314				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25t 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	
FRS25t 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	
FRS25t On 23/01/2024 Spot Bond					0.00000	109.64397				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25t On 24/03/2022 Spot Bond					0.00000	101.76413				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26t On 25/03/2024 Spot Bond					0.00000	101.28779				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26t On 28/02/2031 Spot Bond					0.00000	101.54576				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26t 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	
FRS26t On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26t 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	
FRS26t On 26/08/2021 Spot Bond					0.00000	101.00200				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26t On 31/03/2032 Spot Bond					0.00000	100.89641				0.00	0	
Total FRS266 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 FRS266									0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	109.67772			0.00	0	
Total FRS267 SPOT									0.00	0	
Total For FRS267									0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.90312			0.00	0	
Total FRS268 SPOT									0.00	0	
Total For FRS268									0.00	0	
FRS268 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	
FRS269 On 05/07/2022 Spot Bond					0.00000	107.53576			0.00	0	
Total FRS270 SPOT									0.00	0	
Total For FRS270									0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.19133			0.00	0	
Total FRS271 SPOT									0.00	0	
Total For FRS271									0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	102.74521			0.00	0	
Total FRS272 SPOT									0.00	0	
Total For FRS272									0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.48440			0.00	0	
Total FRS273 SPOT									0.00	0	
Total For FRS273									0.00	0	
FRS273 On 18/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRS274 SPOT									0.00	0	
Total For FRS274									0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.95500	1.95500	1.95500	318.17053			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.69500	319.98545	1.69500	319.96210		94,920,000,000.00	56,000,000	14,000,000	
Total FRS37 SPOT								94,920,000,000.00	56,000,000	14,000,000	
Total For FRS37								94,920,000,000.00	56,000,000	14,000,000	
FRS43 On 07/12/2023 Spot Bond			1.69500	1.69500	1.69500	319.96210		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			1.04000	173.06957	1.04000	173.06002		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 FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.04000	173.06957	1.04000	173.06002				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.21750				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85000	100.96155	4.85000	100.94570				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.33000	72.01684	4.33000	110.35364				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	150.53857				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	149.15521				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.75500	2.75500	2.75500	312.73710				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.08500	5.08500	5.08500	107.48668		101,700,000,000.00		20,000,000	20,000,000	
Total FRX23 SPOT								101,700,000,000.00		20,000,000	20,000,000	
Total For FRX23								101,700,000,000.00		20,000,000	20,000,000	
FRX24 On 10/12/2024 Spot Bond			6.33500	115.03090	6.33500	115.01130				0.00	0	500,000,000
Total FRX24 SPOT										0.00	0	500,000,000
Total For FRX24										0.00	0	500,000,000
FRX25 On 26/07/2025 Spot Bond			6.57000	111.49741	6.57000	111.47782		262,800,000,000.00		40,000,000	20,000,000	
Total FRX25 SPOT								262,800,000,000.00		40,000,000	20,000,000	
Total For FRX25								262,800,000,000.00		40,000,000	20,000,000	
FRX26 On 01/10/2026 Spot Bond			7.11000	113.72354	7.11000	113.70183		1,578,983,112,000.00		222,079,200	584,559,400	
Total FRX26 SPOT								1,578,983,112,000.00		222,079,200	584,559,400	
Total For FRX26								1,578,983,112,000.00		222,079,200	584,559,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			7.23500	117.87645	7.23500	117.85368			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.78000	113.01022	7.78000	112.98679			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.51000	107.85881	8.51000	107.83439		680,800,000,000.00	80,000,000	210,000,000	
Total FRX30 SPOT								680,800,000,000.00	80,000,000	210,000,000	
Total For FRX30								680,800,000,000.00	80,000,000	210,000,000	
FRX31 On 21/02/2031 Spot Bond			8.80000	104.39488	8.80000	104.37004		1,056,000,000,000.00	120,000,000	800,000,000	
Total FRX31 SPOT								1,056,000,000,000.00	120,000,000	800,000,000	
Total For FRX31								1,056,000,000,000.00	120,000,000	800,000,000	
FRX32 On 31/03/2032 Spot Bond			8.98500	114.39547	8.98500	114.36801		539,100,000,000.00	60,000,000	30,000,000	
Total FRX32 SPOT								539,100,000,000.00	60,000,000	30,000,000	
Total For FRX32								539,100,000,000.00	60,000,000	30,000,000	
FRX45 On 14/04/2045 Spot Bond			10.43500	81.52367	10.43500	81.50102		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.90032		0.00	0		
Total FS6A2 SPOT								0.00	0		
Total For FS6A2								0.00	0		
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.25867		0.00	0		
Total FS6A3 SPOT								0.00	0		
Total For FS6A3								0.00	0		
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.97418		0.00	0		
Total FS6B1 SPOT								0.00	0		
Total For FS6B1								0.00	0		
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.97552		0.00	0		
Total FS7A2 SPOT								0.00	0		
Total For FS7A2								0.00	0		
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.97458		0.00	0		
Total FS7A3 SPOT								0.00	0		
Total For FS7A3								0.00	0		
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.97431		0.00	0		
Total FS7B1 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 FS7B1									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.81907			0.00	0	
Total GBL05 SPOT									0.00	0	
Total For GBL05									0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.07192			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	101.20057			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.25239			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.20744			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.27576			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.78680			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	113.08911	3.68000	113.07480			2,484,736,000,000.00	675,200,000	497,600,00
Total GRL35 SPOT									2,484,736,000,000.00	675,200,000	497,600,00
Total For GRL35									2,484,736,000,000.00	675,200,000	497,600,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.78517			0.00	0	20,000,00
Total GRT07 SPOT									0.00	0	20,000,00
Total For GRT07									0.00	0	20,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	101.02487			0.00	2,180,000,000	1,090,000,00
Total GRT14 SPOT									0.00	2,180,000,000	1,090,000,00
Total For GRT14									0.00	2,180,000,000	1,090,000,00
GRT16 On 17/10/2021 Spot Bond					0.00000	100.60026			0.00	2,360,000,000	1,180,000,00
Total GRT16 SPOT									0.00	2,360,000,000	1,180,000,00
Total For GRT16									0.00	2,360,000,000	1,180,000,00
GRT17 On 17/10/2023 Spot Bond			6.15500	111.39226	6.15500	111.37381			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.39028				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.40728				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.92000	105.64020	8.92000	105.61502				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.51755				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.44532				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.08514				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.32615				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.87331				0.00	0	22,000,00
Total GRT26G SPOT										0.00	0	22,000,00
Total For GRT26G										0.00	0	22,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.59989				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.91406				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.62905				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT30 On 10/12/2025 Spot Bond					0.00000	99.48291				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.84294				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.06441				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.85997				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.04383				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.23712				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.72320				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.23958				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.01097				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.21422				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.97285				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.93403				0.00	0	
Total GRT45 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 GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.39904				0.00	0	50,000,00
Total GRT47 SPOT										0.00	0	50,000,00
Total For GRT47										0.00	0	50,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.43126				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.85018				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.00224				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.48306				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.51309				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.64690				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.17637				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.19186				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.07627				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.22295				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.26168				0.00	0	2,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	2,000,00
Total For HILB09										0.00	0	2,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.67958				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.20140				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.07440				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.07942				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.77259				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.72578				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.71248				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.29500	315.87502	2.29500	315.84684				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.64500	2.64500	2.64500	321.16684				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.85000	102.78179	9.85000	102.75450		197,000,000,000.00		20,000,000	10,000,00	
Total HWAY30 SPOT								197,000,000,000.00		20,000,000	10,000,00	
Total For HWAY30								197,000,000,000.00		20,000,000	10,000,00	
HWAY3 On 28/02/2033 Spot Bond			4.85000	78.28974	4.85000	101.70201				0.00	0	10,000,00
Total HWAY33 SPOT										0.00	0	10,000,00
Total For HWAY33										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			11.05000	88.22309	11.05000	88.19730			2,180,624,680,000.00	197,341,600	9,174,408,30
Total HWAY34 SPOT									2,180,624,680,000.00	197,341,600	9,174,408,30
Total For HWAY34									2,180,624,680,000.00	197,341,600	9,174,408,30
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.64801	100.00000	9.62676			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.15500	87.14567	11.15500	87.11996			0.00	0	5,782,000,00
Total HWAY35 SPOT									0.00	0	5,782,000,00
Total For HWAY35									0.00	0	5,782,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.64662	100.00000	9.62538			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.68969			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	100.44812			0.00	2,200,000,000	1,100,000,00
Total HWF12 SPOT									0.00	2,200,000,000	1,100,000,00
Total For HWF12									0.00	2,200,000,000	1,100,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	99.84136			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.27500	153.54182	2.30000	153.40126			996,369,064,600,000.00	437,964,424,000	406,082,138,20
Total I2025 SPOT									996,369,064,600,000.00	437,964,424,000	406,082,138,20
Total For I2025									996,369,064,600,000.00	437,964,424,000	406,082,138,20
I2029 On 31/03/2029 Spot Bond			3.21000	113.59923	3.21000	113.58630			418,424,512,434,000.00	130,350,315,400	191,344,822,60
Total I2029 SPOT									418,424,512,434,000.00	130,350,315,400	191,344,822,60
Total For I2029									418,424,512,434,000.00	130,350,315,400	191,344,822,60
I2033 On 28/02/2033 Spot Bond			4.02000	107.19370	4.02000	107.17922			357,301,414,980,000.00	88,880,949,000	211,549,262,10
Total I2033 SPOT									357,301,414,980,000.00	88,880,949,000	211,549,262,10
Total For I2033									357,301,414,980,000.00	88,880,949,000	211,549,262,10
I2038 On 31/01/2038 Spot Bond			4.25000	118.59615	4.25000	118.57942			19,454,946,200,000.00	4,577,634,400	358,583,599,00
Total I2038 SPOT									19,454,946,200,000.00	4,577,634,400	358,583,599,00
Total For I2038									19,454,946,200,000.00	4,577,634,400	358,583,599,00
I2046 On 31/03/2046 Spot Bond			4.33000	107.11350	4.32500	107.18740			3,791,792,258,000.00	875,702,600	281,491,388,10
Total I2046 SPOT									3,791,792,258,000.00	875,702,600	281,491,388,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2046									3,791,792,258,000.00	875,702,600	281,491,388,10
I2050 On 31/12/2050 Spot Bond			4.32000	108.58715	4.32000	108.57161			118,736,585,424,000.00	27,485,320,700	329,266,334,70
Total I2050 SPOT									18,736,585,424,000.00	27,485,320,700	329,266,334,70
Total For I2050									18,736,585,424,000.00	27,485,320,700	329,266,334,70
IBL101 On 24/05/2022 Spot Bond			6.02000	6.02000	6.02000	104.35893			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.39636			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.41500	315.06099	2.41500	315.03184			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.00843			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.93475			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.23097			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.02579			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.53178			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.16275			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.51574			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.09065				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.00662				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.56837				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.93028				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.93508				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.12413				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.06010				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.97527				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.97539				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.89471				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.70158				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	99.91931				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.91548				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.77062				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.98795				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.37985				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.35282				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.36415				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.11260				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.16158				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.03389				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.49292				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.51015				0.00	0	
Total IBL163 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 IBL163									0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.99989			0.00	0	
Total IBL167 SPOT									0.00	0	
Total For IBL167									0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.00000			0.00	340,000,000	330,000,000
Total IBL168 SPOT									0.00	340,000,000	330,000,000
Total For IBL168									0.00	340,000,000	330,000,000
IBL169 On 19/08/2021 Spot Bond					0.00000	99.98692			0.00	0	
Total IBL169 SPOT									0.00	0	
Total For IBL169									0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	99.90545			0.00	0	
Total IBL171 SPOT									0.00	0	
Total For IBL171									0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.41450			0.00	0	1,010,000,000
Total IBL177 SPOT									0.00	0	1,010,000,000
Total For IBL177									0.00	0	1,010,000,000
IBL178 On 19/07/2026 Spot Bond					0.00000	100.42872			0.00	0	
Total IBL178 SPOT									0.00	0	
Total For IBL178									0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.06308			0.00	0	
Total IBL179 SPOT									0.00	0	
Total For IBL179									0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.12000	1.12000	1.12000	172.99738			0.00	0	
Total IBL36 SPOT									0.00	0	
Total For IBL36									0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.66500	108.18165	6.66500	108.16238			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.39000	172.79745	1.39000	172.78627		150,120,000,000.00		108,000,000	27,000,000
Total IBL67 SPOT								150,120,000,000.00		108,000,000	27,000,000
Total For IBL67								150,120,000,000.00		108,000,000	27,000,000
IBL78 On 25/11/2022 Spot Bond			5.09500	108.31396	5.09500	108.29915		0.00		0	
Total IBL78 SPOT								0.00		0	
Total For IBL78								0.00		0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.05393			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.08486				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.17000	106.11846	8.17000	106.09537				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.73000	111.92242	9.73000	112.21474				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.08228				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.89000	110.11430	8.89000	110.08813				0.00	0	11,000,00
Total IDCG11 SPOT										0.00	0	11,000,00
Total For IDCG11										0.00	0	11,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.47652				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.08339				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.99528				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.61091				0.00	0	53,000,00
Total IDCG16 SPOT										0.00	0	53,000,00
Total For IDCG16										0.00	0	53,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.12178				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.89944				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/03/2024 Spot Bond					0.00000	99.55791				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.84859				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.42764				0.00	0	200,000,00
Total IDCG22 SPOT										0.00	0	200,000,00
Total For IDCG22										0.00	0	200,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.41095				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.94999				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.62000	104.81290	7.62000	104.79149				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.80726				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.57185				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.45001				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.23724				0.00	0	90,000,00
Total INLV06 SPOT										0.00	0	90,000,00
Total For INLV06										0.00	0	90,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	101.21562				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.28151				0.00	0	180,000,00
Total INLV08 SPOT										0.00	0	180,000,00
Total For INLV08										0.00	0	180,000,00
INLV09 On 24/08/2026 Spot Bond					0.00000	100.50669				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.96089				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.85650				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.87203				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.71822				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.22821				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.19846				0.00	400,000,000	100,000,00
Total IPF24 SPOT										0.00	400,000,000	100,000,00
Total For IPF24										0.00	400,000,000	100,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.51420				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.12113				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.12307				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.79580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.27953				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.74019				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.97927				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.09278				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.88736				0.00	0	100,000,00
Total IPFG01 SPOT										0.00	0	100,000,00
Total For IPFG01										0.00	0	100,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.13023	2.75000	100.12278				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.00000	186.32893	5.00000	186.29879				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.93098				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.23049				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.54000	3.54000	3.54000	171.12352				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.47130				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV041 On 29/09/2021 Spot Bond			8.03500	105.03698	8.03500	105.01406				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.60909				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.04000	8.04000	8.04000	104.07219				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.35066				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.99000	172.33294	1.99000	172.31902				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.24779				0.00	0	1,000,00
Total IV046 SPOT										0.00	0	1,000,00
Total For IV046										0.00	0	1,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.81742				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.90000	187.42418	4.90000	187.39438				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.52000	103.38699	6.52000	103.36887				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.06812				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.03360				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.07464				0.00	0	
Total IVC134 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 IVC134										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	99.93439				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.31344				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.24697				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.14083				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.54871				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.60590				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.83947				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.24181				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.21714				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.31328				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.21775				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.97788				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.82967				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.10205				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.84359				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.66578				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.09793				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.05830				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.91248				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.17824	7.40000	101.15816				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.93079				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC188 On 02/12/2021 Spot Bond					0.00000	101.31318				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.01449				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.96484				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.36738	7.23000	100.34801				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.70680				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.09131				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	102.84811	7.24000	102.75894				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.93429				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.85774				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.78130				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.00000	4.00000	4.00000	99.70498				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.61954				0.00	0	
Total IVZ059 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 IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.54156				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.48594				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.22159				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.14329				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.06512				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	98.98708				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.11598				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.00500	103.95106	6.00500	103.93415				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.96485				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP015 On 24/05/2022 Spot Bond					0.00000	100.10669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP013 On 19/07/2024 Spot Bond					0.00000	100.44911				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.16546				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.36788				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.93321				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.68163				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.32818				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.08968				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.71000	126.61177	8.71000	126.58244				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.80999				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.59000				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.98500	104.45542	6.98500	104.43584				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK23 On 05/09/2022 Spot Bond					0.00000	97.12508				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.00500	107.10983	9.00500	107.08406				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.62369				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.94000	96.47274	11.94000	96.44234				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.05500	101.36166	10.05500	101.33449				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.13718				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.30863				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.12703				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.73104				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.89888				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.48786				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.95709				0.00	0	
Total LBK38 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 LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.50794				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.51500	107.74080	6.51500	107.72194				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.80294				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.60509				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.44692				0.00	0	100,000,00
Total LGL09 SPOT										0.00	0	100,000,00
Total For LGL09										0.00	0	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.00058				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.19637				0.00	0	90,000,00
Total LGL11 SPOT										0.00	0	90,000,00
Total For LGL11										0.00	0	90,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	100.07961				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.61150				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.97266				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.97184				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 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 MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.20948				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.00317				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.79750				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.01072				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.01165				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	99.86404				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	99.85434				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.88173				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.93635				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.30385				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.72520				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	101.08685				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.16457				0.00	1,120,000,000	2,160,000,000
Total MBP046 SPOT										0.00	1,120,000,000	2,160,000,000
Total For MBP046										0.00	1,120,000,000	2,160,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	99.90109				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.67609				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.68999				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.25462				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.16770				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.66639				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.62000	7.62000	7.62000	112.62326				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.85500	104.90859	5.85500	104.89214				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.81303				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.92342				0.00	0	200,000,000
Total MMIG07 SPOT										0.00	0	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 For MMIG07										0.00	0	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.12640				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.27000	106.06670	8.27000	106.04323				0.00	0	13,000,00
Total MML02 SPOT										0.00	0	13,000,00
Total For MML02										0.00	0	13,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.10094				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.52000	100.28834	8.52000	100.26860				0.00	0	50,000,00
Total MML04 SPOT										0.00	0	50,000,00
Total For MML04										0.00	0	50,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	101.27726				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.41832				0.00	10,000,000	205,000,00
Total MTN09 SPOT										0.00	10,000,000	205,000,00
Total For MTN09										0.00	10,000,000	205,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.88622				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.53214				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.41039				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.11618				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.12045				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.94760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.29347				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.43335				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.07266				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.91158				0.00	0	70,000,00
Total MTN20 SPOT										0.00	0	70,000,00
Total For MTN20										0.00	0	70,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.00393				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.34512				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.21500	100.66489	8.21500	100.64287				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.37210				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.92854				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.41424				0.00	30,000,000	515,000,00
Total MTN26 SPOT										0.00	30,000,000	515,000,00
Total For MTN26										0.00	30,000,000	515,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	100.84231				0.00	10,000,000	5,000,00
Total MTN27 SPOT										0.00	10,000,000	5,000,00
Total For MTN27										0.00	10,000,000	5,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.65864				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR03 On 22/11/2021 Spot Bond					0.00000	99.92832				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR04 On 22/11/2022 Spot Bond					0.00000	99.92832				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	99.92292				0.00	0	170,000,00
Total MWAR05 SPOT										0.00	0	170,000,00
Total For MWAR05										0.00	0	170,000,00
MWAR06 On 22/02/2024 Spot Bond					0.00000	99.92285				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.40436				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.93424				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.20278				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.81577				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.81245				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.04476				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.24208				0.00	0	
Total N7D25 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 N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.42343				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.25500	104.42435	6.25500	104.40687				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.60500	106.71376	6.60500	106.69492				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.15000	105.82295	9.15000	105.79723				0.00	0	3,000,00
Total NAM04 SPOT										0.00	0	3,000,00
Total For NAM04										0.00	0	3,000,00
NBG01 On 29/04/2022 Spot Bond					0.00000	100.45878				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.39357				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.27504				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.54219				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.32098				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.28552				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.17000	112.42018	6.17000	112.40162				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.47000	101.71225	5.47000	101.69740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.48500	109.25425	6.48500	109.23530				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.74000	111.74614	7.74000	111.72296				0.00	0	20,000,00
Total NBK17A SPOT										0.00	0	20,000,00
Total For NBK17A										0.00	0	20,000,00
NBK19 On 01/06/2022 Spot Bond			6.00000	104.81145	6.00000	104.79452				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.05500	115.43891	7.05500	115.41704				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.08500	112.61430	8.08500	112.59004				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.09500	108.45341	5.09500	108.43858				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.75500	116.96039	6.75500	116.93927				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.79500	118.01230	7.79500	117.98778				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.10229				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.58000	5.58000	5.58000	107.22982				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.43850				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	35.38385	100.00000	35.30596			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.13954			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.97500	115.33305	7.97500	115.30855			0.00	0	11,000,00
Total NBK27A SPOT									0.00	0	11,000,00
Total For NBK27A									0.00	0	11,000,00
NBK28/ On 02/08/2023 Spot Bond			5.53500	108.63712	5.53500	108.62099			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.16500	114.22486	7.16500	114.20301			0.00	0	17,000,00
Total NBK29A SPOT									0.00	0	17,000,00
Total For NBK29A									0.00	0	17,000,00
NBK30/ On 20/02/2024 Spot Bond			5.95500	108.33432	5.95500	108.31676		3,668,280,000,000.00		616,000,000	154,000,00
Total NBK30A SPOT								3,668,280,000,000.00		616,000,000	154,000,00
Total For NBK30A								3,668,280,000,000.00		616,000,000	154,000,00
NBK31/ On 09/11/2023 Spot Bond			5.63000	110.38733	5.63000	110.37068			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.45123			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.91753			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.97825			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.94500	9.94500	9.94500	73.86931			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.25470			0.00	0	
Total NBK40B 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 NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.41620				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.67109				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.77818				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.97338				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.34415				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.13627				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.75997				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.07683				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.17006				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.40126				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.51945				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.61839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.33073				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.22560				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.31436				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.64381				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.29183				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.57077				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.23754				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.46160				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.49840				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91842				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NCLN82/JIBAR									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.11500	107.87645	9.11500	107.85033			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91052			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.15000	107.34179	9.15000	107.31569			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.91842			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.93095			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.94675			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.92797			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.92797			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.26915			0.00	0	40,000,00
Total NEDT1B SPOT									0.00	0	40,000,00
Total For NEDT1B									0.00	0	40,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	101.44630			0.00	0	
Total NGL01 SPOT									0.00	0	
Total For NGL01									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.49735			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.68101			0.00	0	210,000,00

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 NGL02 SPOT										0.00	0	210,000,00
Total For NGL02										0.00	0	210,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.82706				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.19300				0.00	0	1,900,000,00
Total NGL04 SPOT										0.00	0	1,900,000,00
Total For NGL04										0.00	0	1,900,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.45534				0.00	0	60,000,00
Total NGL05 SPOT										0.00	0	60,000,00
Total For NGL05										0.00	0	60,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.42420				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.01087				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.01059				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.02089				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.02885				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.93736				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.33510				0.00	0	250,000,00
Total NGT103 SPOT										0.00	0	250,000,00
Total For NGT103										0.00	0	250,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.17407				0.00	1,209,800,000	2,477,810,00
Total NGT104 SPOT										0.00	1,209,800,000	2,477,810,00
Total For NGT104										0.00	1,209,800,000	2,477,810,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 22/05/2025 Spot Bond					0.00000	100.52986				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.30508				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.90490				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.64410				0.00	2,884,520,000	4,118,170,000
Total NGT108 SPOT										0.00	2,884,520,000	4,118,170,000
Total For NGT108										0.00	2,884,520,000	4,118,170,000
NGT1G On 16/06/2026 Spot Bond					0.00000	101.37455				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.13708				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.74460				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.40808				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	102.42869				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.09237				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.25396				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.15308				0.00	0	
Total NHM016 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 NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.68799				0.00	800,000,000	400,000,000
Total NHM018 SPOT										0.00	800,000,000	400,000,000
Total For NHM018										0.00	800,000,000	400,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	99.83493				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	99.86404				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	213.69062				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.61000	3.61000	3.61000	202.21263				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.05500	3.05500	3.05500	149.62289				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.50500	3.50500	3.50500	111.28799				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	107.59935			6,198,000,000,000.00		1,239,600,000	619,800,000
Total NI38 SPOT									6,198,000,000,000.00		1,239,600,000	619,800,000
Total For NI38									6,198,000,000,000.00		1,239,600,000	619,800,000
NILB11 On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	149.10609				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.52792	3.45000	199.50392				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	150.09228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.25500	3.25500	3.25500	206.52343				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.40000	204.77443	3.40000	204.75007				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.11500	106.04225	5.11500	106.02487				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.44840				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.01140				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.52826				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.51670				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.23930				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.28830				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.97690				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.92812				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	100.46720				0.00	400,000,000	100,000,000
Total NN034 SPOT										0.00	400,000,000	100,000,000
Total For NN034										0.00	400,000,000	100,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.52500				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.90280				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.03440				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.92691				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.45340				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	146.41730				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.04063				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	146.20550				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.77630				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.00065				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.19310				0.00	0	
Total NN051 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 NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.61748				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.53380				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.53410				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.35670				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.05389				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.44852				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.77213				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.65791				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.31408				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.24190				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	122.12000				0.00	0	

Contract 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	118.44000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	124.14000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	122.71000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	122.32230				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	113.23950				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.99997				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	92.11011				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	108.66820				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	113.23950				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	108.65360				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 19/08/2021 Spot Bond					0.00000	101.10799				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	99.90564				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	99.90564				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	101.04193				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.81407				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.67954				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	132.58930				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.36664				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.36664				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.42118				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.29514				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.26897				0.00	0	
Total NNF044 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 NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.24984				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.20295				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.16691				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.15262				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.09018				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.58080				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.97983				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.36033				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.92916				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.92910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	99.92916			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.94215			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.54236			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.92373			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.92701			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.93600			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.57522			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.93394			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.67500	109.99082	6.67500	109.97120			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.57500	200.12697	2.57500	200.10761		1,055,235,000,000.00	409,800,000	204,900,000	
Total NRA023 SPOT								1,055,235,000,000.00	409,800,000	204,900,000	
Total For NRA023								1,055,235,000,000.00	409,800,000	204,900,000	
NRA02 On 30/11/2028 Spot Bond			9.37000	117.60055	9.37000	117.57113		210,825,000,000,000.00	22,500,000,000	7,740,000,000	
Total NRA028 SPOT								10,825,000,000,000.00	22,500,000,000	7,740,000,000	
Total For NRA028								10,825,000,000,000.00	22,500,000,000	7,740,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	14.86493	100.00000	14.83203				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.16218				0.00	200,000,000	100,000,000
Total NTC21 SPOT										0.00	200,000,000	100,000,000
Total For NTC21										0.00	200,000,000	100,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.04897				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.03545				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.89357				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.91015				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.92249				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.88223				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.05729				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.40764				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000
Total For NTC32										0.00	0	19,000,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.87896				0.00	0	
Total NTCG01 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 NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.63661				0.00	0	100,000,00
Total OMI01 SPOT										0.00	0	100,000,00
Total For OMI01										0.00	0	100,000,00
OML06 On 19/03/2022 Spot Bond			5.84500	106.81432	5.84500	106.79759				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.37200	115.64865	7.37200	115.62589				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.07000	109.60465	6.07000	109.58684				0.00	0	45,666,00
Total OML09 SPOT										0.00	0	45,666,00
Total For OML09										0.00	0	45,666,00
OML10 On 14/09/2025 Spot Bond			7.69500	117.42882	7.69500	117.40472				0.00	0	720,000,00
Total OML10 SPOT										0.00	0	720,000,00
Total For OML10										0.00	0	720,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.90968				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.48921				0.00	0	200,000,00
Total OML12 SPOT										0.00	0	200,000,00
Total For OML12										0.00	0	200,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.33502				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.32083				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.44140				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.23862				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.82836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.60996				0.00	0	200,000,00
Total PMM53 SPOT										0.00	0	200,000,00
Total For PMM53										0.00	0	200,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	99.83481				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.97181				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.96796				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.96741				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.96686				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.35500	115.35395	7.37000	115.26044				825,494,900,843,500.00	2,015,702,909,700	3,477,747,710,60
Total R186 SPOT										15,494,900,843,500.00	015,702,909,700	477,747,710,60
Total For R186										15,494,900,843,500.00	015,702,909,700	477,747,710,60
R197 On 07/12/2023 Spot Bond			1.31000	322.65869	1.34500	322.39403				42,672,125,234,000.00	32,574,141,400	34,886,170,70
Total R197 SPOT										12,672,125,234,000.00	32,574,141,400	34,886,170,70
Total For R197										12,672,125,234,000.00	32,574,141,400	34,886,170,70
R202 On 07/12/2033 Spot Bond			4.03000	235.01558	4.01000	235.44402				403,201,859,879,000.00	100,050,089,300	142,777,049,90
Total R202 SPOT										13,201,859,879,000.00	100,050,089,300	142,777,049,90
Total For R202										13,201,859,879,000.00	100,050,089,300	142,777,049,90
R2023 On 28/02/2023 Spot Bond			5.04500	107.56119	5.00500	107.60662				297,310,111,185,000.00	257,147,693,000	928,889,533,10
Total R2023 SPOT										97,310,111,185,000.00	257,147,693,000	928,889,533,10
Total For R2023										97,310,111,185,000.00	257,147,693,000	928,889,533,10
R2030 On 31/01/2030 Spot Bond			8.88500	95.22327	8.87000	95.28573				656,810,392,074,000.00	749,218,952,400	1,832,629,351,60
Total R2030 SPOT										16,810,392,074,000.00	749,218,952,400	332,629,351,60
Total For R2030										16,810,392,074,000.00	749,218,952,400	332,629,351,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032 On 31/03/2032 Spot Bond			9.57500	94.45067	9.55500	94.55037			119,512,957,482,500.00	743,552,267,100	745,417,678,700
Total R2032 SPOT									19,512,957,482,500.00	743,552,267,100	745,417,678,700
Total For R2032									19,512,957,482,500.00	743,552,267,100	745,417,678,700
R2035 On 28/02/2035 Spot Bond			10.17000	94.73398	10.14000	94.91185			617,515,245,660,000.00	650,689,798,000	129,944,188,500
Total R2035 SPOT									17,515,245,660,000.00	650,689,798,000	129,944,188,500
Total For R2035									17,515,245,660,000.00	650,689,798,000	129,944,188,500
R2037 On 31/01/2037 Spot Bond			10.43500	85.73805	10.40500	85.91725			972,771,552,812,000.00	189,053,335,200	792,288,449,700
Total R2037 SPOT									2,771,552,812,000.00	189,053,335,200	792,288,449,700
Total For R2037									2,771,552,812,000.00	189,053,335,200	792,288,449,700
R2040 On 31/01/2040 Spot Bond			10.56000	87.89424	10.53000	88.08762			792,076,688,896,000.00	264,401,201,600	727,081,684,100
Total R2040 SPOT									2,076,688,896,000.00	264,401,201,600	727,081,684,100
Total For R2040									2,076,688,896,000.00	264,401,201,600	727,081,684,100
R2044 On 31/01/2044 Spot Bond			10.63000	84.48492	10.60500	84.64538			928,796,436,302,000.00	839,962,035,400	936,436,583,800
Total R2044 SPOT									28,796,436,302,000.00	839,962,035,400	936,436,583,800
Total For R2044									28,796,436,302,000.00	839,962,035,400	936,436,583,800
R2048 On 28/02/2048 Spot Bond			10.54500	88.17445	10.52500	88.30279			890,855,693,203,000.00	2,265,609,833,400	5,020,113,510,400
Total R2048 SPOT									10,855,693,203,000.00	2,265,609,833,400	5,020,113,510,400
Total For R2048									10,855,693,203,000.00	2,265,609,833,400	5,020,113,510,400
R209 On 31/03/2036 Spot Bond			10.16500	72.92228	10.14000	73.04995			708,375,156,231,000.00	463,194,801,400	373,034,231,500
Total R209 SPOT									18,375,156,231,000.00	463,194,801,400	373,034,231,500
Total For R209									18,375,156,231,000.00	463,194,801,400	373,034,231,500
R210 On 31/03/2028 Spot Bond			2.92000	210.71044	2.90000	210.93978			123,346,425,380,000.00	42,241,926,500	79,103,711,400
Total R210 SPOT									23,346,425,380,000.00	42,241,926,500	79,103,711,400
Total For R210									23,346,425,380,000.00	42,241,926,500	79,103,711,400
R212 On 31/01/2022 Spot Bond			0.80000	173.25665	0.79000	173.25609			176,721,760,000,000.00	220,902,200,000	247,522,200,000
Total R212 SPOT									6,721,760,000,000.00	220,902,200,000	247,522,200,000
Total For R212									6,721,760,000,000.00	220,902,200,000	247,522,200,000
R213 On 28/02/2031 Spot Bond			9.24500	89.24362	9.23000	89.30674			608,933,820,026,500.00	282,199,439,700	595,493,702,300
Total R213 SPOT									18,933,820,026,500.00	282,199,439,700	595,493,702,300
Total For R213									18,933,820,026,500.00	282,199,439,700	595,493,702,300
R214 On 28/02/2041 Spot Bond			10.58500	69.58738	10.55500	69.74776			350,846,146,472,500.00	127,618,908,500	342,079,911,300
Total R214 SPOT									50,846,146,472,500.00	127,618,908,500	342,079,911,300
Total For R214									50,846,146,472,500.00	127,618,908,500	342,079,911,300
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.84133			0.00	0	0
Total RDFB08 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 RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.17639				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.77336				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.30437				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.10808				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.25273				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.09757				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.35311				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.90569				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.98756				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.83320				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.87198				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.74762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.10851				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.47230				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	98.81195				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.36858				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.04776				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.97778				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.19820				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.81928				0.00	0	100,000,00
Total RED161 SPOT										0.00	0	100,000,00
Total For RED161										0.00	0	100,000,00
RED40 On 29/01/2024 Spot Bond					0.00000	100.50950				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.72128				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.14028				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	

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	100.84743				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.95653				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	99.91647				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.54683				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.19911				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.43792				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.43924				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.12411				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.68500	107.75273	6.68500	107.73337				0.00	0	1,000,00
Total RW23 SPOT										0.00	0	1,000,00
Total For RW23										0.00	0	1,000,00
RW28 On 10/12/2028 Spot Bond			11.28000	96.86530	11.28000	96.83627				0.00	0	336,000,00
Total RW28 SPOT										0.00	0	336,000,00
Total For RW28										0.00	0	336,000,00
RW31 On 30/06/2031 Spot Bond			10.53000	102.36963	10.53000	102.34092				0.00	0	
Total RW31 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 RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.89139				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.56000	102.02113	9.56000	101.99510				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.16500	107.38352	5.16500	107.36865			77,475,000,000.00	15,000,000	207,500,000	
Total SBK23 SPOT									77,475,000,000.00	15,000,000	207,500,000	
Total For SBK23									77,475,000,000.00	15,000,000	207,500,000	
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	100.23501			0.00	0		
Total SBN02 SPOT									0.00	0		
Total For SBN02									0.00	0		
SBN03 On 03/08/2026 Spot Bond					0.00000	100.24664			0.00	0		
Total SBN03 SPOT									0.00	0		
Total For SBN03									0.00	0		
SBS20 On 15/05/2026 Spot Bond			7.12000	114.21265	7.12000	114.19093			14,240,000,000,000.00	2,000,000,000	500,000,000	
Total SBS20 SPOT									14,240,000,000,000.00	2,000,000,000	500,000,000	
Total For SBS20									14,240,000,000,000.00	2,000,000,000	500,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.86705			0.00	0		
Total SBS21 SPOT									0.00	0		
Total For SBS21									0.00	0		
SBS27 On 20/02/2024 Spot Bond			6.02000	109.39069	6.02000	109.37276			180,600,000,000.00	30,000,000	20,000,000	
Total SBS27 SPOT									180,600,000,000.00	30,000,000	20,000,000	
Total For SBS27									180,600,000,000.00	30,000,000	20,000,000	
SBS3 On 25/05/2026 Spot Bond			7.19500	105.89352	7.19500	105.87318			0.00	0		
Total SBS3 SPOT									0.00	0		
Total For SBS3									0.00	0		
SBS31 On 12/06/2027 Spot Bond			7.55500	112.13516	7.55500	112.11244			15,110,000,000,000.00	2,000,000,000	500,000,000	
Total SBS31 SPOT									15,110,000,000,000.00	2,000,000,000	500,000,000	
Total For SBS31									15,110,000,000,000.00	2,000,000,000	500,000,000	
SBS34 On 19/09/2024 Spot Bond			6.36000	114.51442	6.36000	114.49494			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.56500	108.18070	6.56500	108.16171				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.39000	108.41656	8.39000	108.39234				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.08000	103.27260	4.08000	103.26116				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.27000	108.21216	5.27000	108.19687				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.87000	116.48107	6.87000	116.45969				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.67000	118.26012	7.67000	118.23594			15,340,000,000.00	2,000,000,000	500,000,000	
Total SBS43 SPOT									15,340,000,000.00	2,000,000,000	500,000,000	
Total For SBS43									15,340,000,000.00	2,000,000,000	500,000,000	
SBS46 On 15/02/2023 Spot Bond			5.44500	107.46364	5.44500	107.44795			0.00	0		
Total SBS46 SPOT									0.00	0	0	
Total For SBS46									0.00	0	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.08673			0.00	0		30,000,000
Total SBS47 SPOT									0.00	0	0	30,000,000
Total For SBS47									0.00	0	0	30,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.62399			0.00	0		
Total SBS49 SPOT									0.00	0	0	
Total For SBS49									0.00	0	0	
SBS50 On 31/01/2022 Spot Bond			4.56000	102.61228	4.56000	102.59972			0.00	0		
Total SBS50 SPOT									0.00	0	0	
Total For SBS50									0.00	0	0	
SBS51 On 31/01/2024 Spot Bond			6.03500	6.03500	6.03500	108.87595			0.00	0		
Total SBS51 SPOT									0.00	0	0	
Total For SBS51									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
SBS52 On 29/01/2030 Spot Bond					0.00000	103.86315				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.03617				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.66828				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.95000	104.80406	4.95000	104.79006				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.52648				0.00	0	40,000,00
Total SBS57 SPOT										0.00	0	40,000,00
Total For SBS57										0.00	0	40,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.88072				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.93555				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.77670				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.81219				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.38558				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.61849				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.95761				0.00	0	
Total SBS66 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 SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.66974			0.00	0	200,000,00
Total SBS67 SPOT									0.00	0	200,000,00
Total For SBS67									0.00	0	200,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.18790			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.15517			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.77300	319.44730	1.77300	319.42332			99,288,000,000.00	56,000,000	14,000,00
Total SBSI11 SPOT									99,288,000,000.00	56,000,000	14,000,00
Total For SBSI11									99,288,000,000.00	56,000,000	14,000,00
SBSI14 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	214.71935			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000.00	217,500,000,000	92,600,000,00
Total SBSS01 SPOT									50,000,000,000,000.00	217,500,000,000	92,600,000,00
Total For SBSS01									50,000,000,000,000.00	217,500,000,000	92,600,000,00
SBSS0 On 19/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	361,000,000,000	227,300,000,00
Total SBSS02 SPOT									10,000,000,000,000.00	361,000,000,000	227,300,000,00
Total For SBSS02									10,000,000,000,000.00	361,000,000,000	227,300,000,00
SBT10 On 31/03/2022 Spot Bond					0.00000	103.43240			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	104.50740			0.00	0	300,000,00
Total SBT102 SPOT									0.00	0	300,000,00
Total For SBT102									0.00	0	300,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.39453			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.45547			0.00	30,000,000	20,000,00
Total SBT104 SPOT									0.00	30,000,000	20,000,00
Total For SBT104									0.00	30,000,000	20,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			3,000,000,000,000.00	30,000,000	110,000,00

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 SBT105 SPOT										3,000,000,000,000.00	30,000,000	110,000,000
Total For SBT105										3,000,000,000,000.00	30,000,000	110,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.31316				0.00	6,100,000,000	3,050,000,000
Total SBT201 SPOT										0.00	6,100,000,000	3,050,000,000
Total For SBT201										0.00	6,100,000,000	3,050,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.38126				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.10500	109.00564	7.10500	108.98485				0.00	0	20,000,000
Total SBT203 SPOT										0.00	0	20,000,000
Total For SBT203										0.00	0	20,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	101.04828				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.64789				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.86274				0.00	0	310,000,000
Total SBT207 SPOT										0.00	0	310,000,000
Total For SBT207										0.00	0	310,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	100.71469				0.00	0	10,000,000
Total SBT208 SPOT										0.00	0	10,000,000
Total For SBT208										0.00	0	10,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	100.82412				0.00	600,000,000	300,000,000
Total SBT209 SPOT										0.00	600,000,000	300,000,000
Total For SBT209										0.00	600,000,000	300,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	99.95013				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SLI5 On 16/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			850,000,000,000,000.00	228,500,000,000	97,700,000,000
Total SLI5 SPOT									0,000,000,000,000.00	228,500,000,000	97,700,000,000
Total For SLI5									0,000,000,000,000.00	228,500,000,000	97,700,000,000
SLI6 On 16/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			340,000,000,000,000.00	143,400,000,000	58,400,000,000
Total SLI6 SPOT									0,000,000,000,000.00	143,400,000,000	58,400,000,000
Total For SLI6									0,000,000,000,000.00	143,400,000,000	58,400,000,000
SLI7 On 16/08/2028 Spot Bond			100.00000	12.55468	100.00000	12.50747			145,000,000,000,000.00	51,450,000,000	43,950,000,000
Total SLI7 SPOT									0,000,000,000,000.00	51,450,000,000	43,950,000,000
Total For SLI7									0,000,000,000,000.00	51,450,000,000	43,950,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.02767			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.17042			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.02875			0.00	0	
Total SLRA6 SPOT									0.00	0	
Total For SLRA6									0.00	0	
SLRA7 On 15/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	27,600,000,000
Total SLRA7 SPOT									0.00	0	27,600,000,000
Total For SLRA7									0.00	0	27,600,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SLRB2 SPOT									0.00	0	
Total For SLRB2									0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.03065			0.00	0	
Total SLRB4 SPOT									0.00	0	
Total For SLRB4									0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.02799			0.00	0	
Total SLRB5 SPOT									0.00	0	
Total For SLRB5									0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.03065			0.00	0	
Total SLRB6 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,500,000,00
Total SLRB7 SPOT										0.00	0	4,500,000,00
Total For SLRB7										0.00	0	4,500,000,00
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.03390				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.54802				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.03173				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total SLRC7 SPOT										0.00	0	2,000,000,00
Total For SLRC7										0.00	0	2,000,000,00
SNT03 On 12/04/2023 Spot Bond			6.80500	111.74431	6.80500	111.72388				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.44749				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.23328				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.04530				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	99.93304				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.34264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.93471				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.92438				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.84727				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.96485				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.93061				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.16532				0.00	0	350,000,00
Total SPG007 SPOT										0.00	0	350,000,00
Total For SPG007										0.00	0	350,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.67930				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.61989				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.29283				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	101.03545				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.44509				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	100.75268				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	146.40881				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.34500	115.40112	7.34500	115.37838				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.72000	92.28529	8.72000	92.26389				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.44467				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.55661				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.40500	110.11935	6.40500	110.10038				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.95000	108.30991	4.95000	108.29262				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.79457				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.26678				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.14921				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.37500	2.37500	2.37500	315.30322				0.00	0	
Total SSN050 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 SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.35613				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.23098				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	100.58170				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	149.40115				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.15000	5.15000	5.15000	105.55114		1,077,380,000,000.00		209,200,000	104,600,000	
Total SSN063 SPOT								1,077,380,000,000.00		209,200,000	104,600,000	
Total For SSN063								1,077,380,000,000.00		209,200,000	104,600,000	
SSN06: On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	107.17835				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	196.66313				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.82586				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.82942				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.83808				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.99804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.97360				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.51349				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.25541				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.90586				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.56938				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	99.86623				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.08035				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.20551				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	216.27364				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.73578				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.48674				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09(On 28/05/2025 Spot Bond					0.00000	101.04246				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	101.35266				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.14152				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			9.53500	91.63455	9.53500	91.61135				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	101.07142				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.09535				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.12500	94.97483	4.12500	196.14103			396,000,000,000.00	96,000,000	24,000,00	
Total SSN104 SPOT									396,000,000,000.00	96,000,000	24,000,00	
Total For SSN104									396,000,000,000.00	96,000,000	24,000,00	
SSN10(On 07/12/2033 Spot Bond			5.06500	88.57345	5.06500	212.56591			0.00	0		
Total SSN105 SPOT									0.00	0		
Total For SSN105									0.00	0		
SSN10(On 04/02/2022 Spot Bond					0.00000	100.19442				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.11390				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.97515				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11(On 19/08/2021 Spot Bond					0.00000	99.98670				0.00	0	
Total SSN116 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 SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	99.98700				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.97054				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.89615				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.81120				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.20409				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.94000	107.11142	7.94000	107.08863				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	99.93035				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.12500	103.47574	4.12500	103.46418				0.00	0	80,000,00
Total T14A12 SPOT										0.00	0	80,000,00
Total For T14A12										0.00	0	80,000,00
T16OM On 21/08/2021 Spot Bond					0.00000	99.94116				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	99.94387				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.93752				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.93425				0.00	0	30,000,00

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 T17A21 SPOT										0.00	0	30,000,00
Total For T17A21										0.00	0	30,000,00
T17A31 On 21/02/2026 Spot Bond			7.21000	99.95279	7.21000	99.92919				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.49058				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.27521				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.87948				0.00	0	60,000,00
Total TFS148 SPOT										0.00	0	60,000,00
Total For TFS148										0.00	0	60,000,00
TFS149 On 31/10/2021 Spot Bond					0.00000	100.22300				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.18104				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	101.00340				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.59939				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.69867				0.00	0	100,000,00
Total TFS157 SPOT										0.00	0	100,000,00
Total For TFS157										0.00	0	100,000,00
TFS158 On 20/03/2022 Spot Bond					0.00000	100.89969				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.26392				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond					0.00000	100.09996				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.50711				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.56326				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.94827				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.27037				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.45604				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	100.14406				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.12500	103.94477	4.12500	103.93314				0.00	0	80,000,00
Total TH14A4 SPOT										0.00	0	80,000,00
Total For TH14A4										0.00	0	80,000,00
TH14A On 21/11/2021 Spot Bond					0.00000	100.10094				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.11000	103.57866	4.11000	103.56711				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	99.92023				0.00	0	
Total TH14B1 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 TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.97610				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	99.92589				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.04289				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.07159				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	99.91780				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	99.87327				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.20819				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.13741				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.92330				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.34557				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.85161				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.93499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	99.93796				0.00	0	40,000,00
Total TH15A9 SPOT										0.00	0	40,000,00
Total For TH15A9										0.00	0	40,000,00
TH15B On 21/11/2022 Spot Bond					0.00000	99.92879				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.17163				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.23360				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	99.92247				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.28617				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	99.92570				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.77096				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.18601				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	99.89714				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.08398				0.00	0	2,200,000,00
Total TH16A1 SPOT										0.00	0	2,200,000,00
Total For TH16A1										0.00	0	2,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	99.82525				0.00	0	150,000,00
Total TH16A2 SPOT										0.00	0	150,000,00
Total For TH16A2										0.00	0	150,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	99.95407	8.49000	99.93112				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.11985				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.93377				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	99.93714				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.93417				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	99.96863	5.76000	99.95295				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.93121				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.92636				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.92609				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.92703				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.92058				0.00	0	
Total TH16C2 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 TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.92232				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.89818				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.88683				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.89350				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.92812				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.92322				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.89827				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	99.93942				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.90866				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.10500	107.02814	6.10500	107.01065				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.20500	110.72358	7.20500	110.70228				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.62949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.66038				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.82000	107.53820	7.82000	107.51567				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.97721				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.88101				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.22712				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.11994				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.70500	111.35922	6.70500	111.33926			102,193,587,000.00		15,241,400	1,139,574,500
Total TN23 SPOT									102,193,587,000.00		15,241,400	1,139,574,500
Total For TN23									102,193,587,000.00		15,241,400	1,139,574,500
TN23/R On 06/11/2023 Spot Bond			100.00000	28.41620	100.00000	28.35365				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.29500	104.03189	8.29500	104.00853			196,491,960,000.00		23,688,000	7,086,863,400
Total TN25 SPOT									196,491,960,000.00		23,688,000	7,086,863,400
Total For TN25									196,491,960,000.00		23,688,000	7,086,863,400
TN25/R On 19/08/2025 Spot Bond			100.00000	13.03117	100.00000	13.00201				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.22500	100.80537	9.22500	100.78066			169,042,590,000.00		18,324,400	13,821,502,600
Total TN27 SPOT									169,042,590,000.00		18,324,400	13,821,502,600
Total For TN27									169,042,590,000.00		18,324,400	13,821,502,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN27/R On 14/11/2027 Spot Bond			100.00000	11.60064	100.00000	11.57510				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.50000	103.75978	10.50000	103.73077				0.00	0	1,232,000,00
Total TN30 SPOT										0.00	0	1,232,000,00
Total For TN30										0.00	0	1,232,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.75794	8.00000	119.73228				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.81500	95.83368	11.81500	95.80363				0.00	0	2,410,000,00
Total TN40 SPOT										0.00	0	2,410,000,00
Total For TN40										0.00	0	2,410,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.84866	10.75000	103.81895				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	101.19749				0.00	0	30,000,00
Total TR5A11 SPOT										0.00	0	30,000,00
Total For TR5A11										0.00	0	30,000,00
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.21109				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.09549	7.61000	101.21126				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.03047				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.12854				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.11500	105.78440	6.11500	105.76709				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.01902				0.00	0	
Total TRA3A7 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 TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.03564				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.23658				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.52632				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.55350				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.40500	109.98575	6.40500	109.96680				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.52632				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.55350				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.99547	8.62000	102.97173				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.05872				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.42647				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.37335				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.74992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.61675				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.67730				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25E On 29/11/2021 Spot Bond					0.00000	98.83206				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25E On 14/02/2022 Spot Bond					0.00000	97.67732				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.21938				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25E On 16/03/2022 Spot Bond					0.00000	97.10377				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25E On 11/05/2022 Spot Bond					0.00000	96.46977				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.94012				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.34404				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.10868				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 26/08/2021 Spot Bond					0.00000	101.77184				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.77185				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.69355				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.03090				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.91728				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.77185				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.29555				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.13522				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			760,000,000,000.00	7,600,000,000	32,000,000,000	
Total TWC383 SPOT									760,000,000,000.00	7,600,000,000	32,000,000,000	
Total For TWC383									760,000,000,000.00	7,600,000,000	32,000,000,000	
UG26 On 09/03/2026 Spot Bond			9.78500	110.49673	9.78500	110.46805			0.00	0	324,000,000	
Total UG26 SPOT									0.00	0	324,000,000	
Total For UG26									0.00	0	324,000,000	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.02662				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.03015				0.00	0	20,000,000
Total UU1A02 SPOT										0.00	0	20,000,000

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 UU1A02										0.00	0	20,000,00
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.03178				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.03881				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.60648				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.41239				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.88746				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.91130				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.02584				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.02687				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.72256				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.96737				0.00	0	2,000,00
Total WHL03 SPOT										0.00	0	2,000,00
Total For WHL03										0.00	0	2,000,00
Total for SPOT										1.87e+017	1,055,726,016,700	350,455,662,30
Total for SPOT :										1.87e+017	055,726,016,700	350,455,662,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total Futures									1.87e+017	055,726,017,392	550,456,664,75
Total Options									0.00	0	117,86
Grand Total:									1.87e+017	055,726,017,392	550,456,782,65