



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2021

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			11.35550	76.33893	11.33226	76.46167			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.59901	77.22770	11.57473	77.35206			0.00	0	
ES33	On	05/05/2022	Bond Future			11.84435	74.37835	11.81899	74.50439			0.00	0	
ES33	On	04/08/2022	Bond Future			12.10049	75.25350	12.07400	75.38118			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.88026	74.57188	11.86203	74.68091			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.10379	75.44057	12.08473	75.55112			0.00	0	
ES42	On	05/05/2022	Bond Future			12.33699	72.08895	12.31704	72.20100			0.00	0	
ES42	On	04/08/2022	Bond Future			12.57376	72.93567	12.55291	73.04916			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			154.93917	154.93917	154.96955	154.96955			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.16315	155.16315	155.19429	155.19429			0.00	0	
I2025	On	05/05/2022	Bond Future			157.02721	157.02721	157.05906	157.05906			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			157.35984	157.35984	157.39223	157.39223			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			113.63335	113.63335	113.55454	113.55454			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			114.95602	114.95602	114.87674	114.87674			0.00	0	
I2029	On	05/05/2022	Bond Future			115.14065	115.14065	115.06054	115.06054			0.00	0	
I2029	On	04/08/2022	Bond Future			116.56852	116.56852	116.48761	116.48761			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			107.01803	107.01803	106.90882	106.90882			0.00	0	8,97
I2033	On	03/02/2022	Bond Future			108.26360	108.26360	108.15347	108.15347			0.00	0	
I2033	On	05/05/2022	Bond Future			108.28790	108.28790	108.17663	108.17663			0.00	0	
I2033	On	04/08/2022	Bond Future			109.63076	109.63076	109.51828	109.51828			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			119.47363	119.47363	119.23737	119.23737			3,345,261.64	28	7,63
I2038	On	03/02/2022	Bond Future			119.08739	119.08739	118.84874	118.84874			0.00	0	
I2038	On	05/05/2022	Bond Future			120.51823	120.51823	120.27681	120.27681			0.00	0	
I2038	On	04/08/2022	Bond Future			120.19647	120.19647	119.95218	119.95218			0.00	0	
Total I2038 Future												3,345,261.64	28	7,63
Total For I2038												3,345,261.64	28	7,63
I2046	On	04/11/2021	Bond Future			106.62278	106.62278	106.62029	106.62029			5,651,007.34	53	18,15
I2046	On	03/02/2022	Bond Future			107.86408	107.86408	107.86178	107.86178			0.00	0	
I2046	On	05/05/2022	Bond Future			107.27993	107.27993	107.27782	107.27782			0.00	0	
I2046	On	04/08/2022	Bond Future			108.61062	108.61062	108.60864	108.60864			0.00	0	
Total I2046 Future												5,651,007.34	53	18,15
Total For I2046												5,651,007.34	53	18,15
I2050	On	04/11/2021	Bond Future			109.47443	109.47443	109.67495	109.67495			3,722,130.62	34	10,87
I2050	On	03/02/2022	Bond Future			108.77287	108.77287	108.97606	108.97606			0.00	0	
I2050	On	05/05/2022	Bond Future			110.07983	110.07983	110.28561	110.28561			0.00	0	
I2050	On	04/08/2022	Bond Future			109.42841	109.42841	109.63698	109.63698			0.00	0	
Total I2050 Future												3,722,130.62	34	10,87
Total For I2050												3,722,130.62	34	10,87
R186	On	04/11/2021	Bond Future			7.49758	116.59091	7.44690	116.81963		5.83	3,031,363.66	26	73,14
R186	On	03/02/2022	Bond Future			7.68640	112.63785	7.63225	112.86955		5.67	0.00	0	
R186	On	05/05/2022	Bond Future			7.88764	113.96496	7.82965	114.19960		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.10570	110.02034	8.04340	110.25822		5.40	0.00	0	

Contract 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												3,031,363.66	26	73,14
R186	On	04/11/2021	Bond Future	8.10	Call			3,236.92000	3.23692	3,046,230	6.12	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			333.46000	0.33346	371,490	6.12	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,273.39000	3.27339	3,081,970	6.12	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			326.20000	0.32620	363,500	6.12	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,200.58000	3.20058	3,010,630	6.11	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			340.86000	0.34086	379,630	6.11	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,121.22000	2.12122	1,960,940	5.92	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			672.97000	0.67297	741,410	5.92	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,853.89000	5.85389	5,634,030	6.59	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			68.58000	0.06858	77,440	6.59	0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.28	Put			2,573.64000	2.57364	2,717,800	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,067.98000	1.06798	979,530	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,546.45000	2.54645	2,689,700	5.53	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,084.51000	1.08451	995,140	5.54	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,519.43000	2.51943	2,661,760	5.54	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,051.61000	1.05161	964,070	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			2,121.03000	2.12103	1,996,170	5.25	0.00	0	43
R186	On	05/05/2022	Bond Future	8.64	Call			4,118.90000	4.11890	3,944,690	5.62	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,143.91000	3.14391	2,989,440	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			896.00000	0.89600	956,430	5.62	0.00	0	43
R186	On	05/05/2022	Bond Future	8.30	Put			1,258.69000	1.25869	1,338,860	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,270.37000	3.27037	3,426,650	4.99	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			1,015.07000	1.01507	936,710	4.99	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,917.27000	1.91727	2,027,050	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,170.86000	3.17086	3,015,750	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,246.00000	1.24600	1,325,530	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,198.25000	3.19825	3,042,510	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,233.77000	1.23377	1,312,670	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,111.59000	2.11159	2,220,050	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,476.02000	2.47602	2,347,840	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,145.53000	2.14553	2,255,230	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,496.86000	2.49686	2,368,060	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,128.29000	2.12829	2,237,370	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,518.23000	2.51823	2,388,810	5.36	0.00	0	
Total R186 Option												0.00	0	31,65
Total For R186												3,031,363.66	26	104,80
R197	On	04/11/2021	Bond Future			326.04801	326.04801	326.06707	326.06707			0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.62675	321.62675	321.64697	321.64697			0.00	0	

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			325.49127	325.49127	325.51232	325.51232			0.00	0	
R197	On	04/08/2022	Bond Future			321.15865	321.15865	321.18033	321.18033			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			237.71527	237.71527	237.71164	237.71164			0.00	0	9,5
R202	On	03/02/2022	Bond Future			236.11801	236.11801	236.11488	236.11488			0.00	0	
R202	On	05/05/2022	Bond Future			238.95478	238.95478	238.95214	238.95214			0.00	0	
R202	On	04/08/2022	Bond Future			237.47258	237.47258	237.47026	237.47026			20,185,169.30	85	8
Total R202 Future												20,185,169.30	85	9,66
Total For R202												20,185,169.30	85	9,66
R2023	On	04/11/2021	Bond Future			5.14559	104.73782	5.12358	104.76597		1.10	0.00	0	13,16
R2023	On	03/02/2022	Bond Future			5.29334	105.93125	5.26548	105.96004		0.97	0.00	0	
R2023	On	05/05/2022	Bond Future			5.45825	103.26861	5.42127	103.29793		0.85	0.00	0	
R2023	On	04/08/2022	Bond Future			5.71863	104.49356	5.66420	104.52365		0.65	0.00	0	
Total R2023 Future												0.00	0	13,16
R2023	On	04/11/2021	Bond Future	4.91	Call			75.53000	0.07553	67,200	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			349.29000	0.34929	369,110	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			80.22000	0.08022	71,570	0.94	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			341.14000	0.34114	360,640	0.94	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			71.15000	0.07115	63,150	0.93	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			357.75000	0.35775	377,900	0.93	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			374.32000	0.37432	391,410	0.93	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			173.12000	0.17312	161,790	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			385.80000	0.38580	403,260	0.92	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			177.85000	0.17785	166,330	0.93	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			380.17000	0.38017	397,440	0.93	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			182.37000	0.18237	170,670	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			796.71000	0.79671	772,970	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			95.78000	0.09578	101,360	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			783.26000	0.78326	759,660	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			98.02000	0.09802	103,740	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			789.98000	0.78998	766,310	0.97	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			96.89000	0.09689	102,540	0.97	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			179.68000	0.17968	190,960	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			390.89000	0.39089	371,990	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			177.98000	0.17798	189,170	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			383.30000	0.38330	364,570	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			181.40000	0.18140	192,760	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			387.08000	0.38708	368,270	0.66	0.00	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 R2023 Option												0.00	0	
Total For R2023												0.00	0	13,16
R2030	On	04/11/2021	Bond Future			9.08075	96.00481	9.01016	96.39281		9.79	25,633,284.27	267	97,55
R2030	On	03/02/2022	Bond Future			9.27513	93.09479	9.20119	93.48749		9.59	0.00	0	
R2030	On	05/05/2022	Bond Future			9.47871	94.19192	9.40123	94.58937		9.00	0.00	0	
R2030	On	04/08/2022	Bond Future			9.69771	91.28620	9.61630	91.68885		9.13	0.00	0	
Total R2030 Future												25,633,284.27	267	97,55
R2030	On	04/11/2021	Bond Future	10.60	Call			8,360.69000	8.36069	7,988,060	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			4,542.42000	4.54242	4,865,510	9.20	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			348.08000	0.34808	283,170	9.20	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			2,473.73000	2.47373	2,707,960	9.63	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,138.23000	1.13823	984,460	9.63	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,264.54000	12.26454	11,878,750	12.10	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			11,439.02000	11.43902	11,054,640	12.10	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			21.19000	0.02119	24,810	12.10	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			379.64000	0.37964	433,660	10.77	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,124.35000	5.12435	4,790,370	10.77	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			1,286.90000	1.28690	1,436,740	9.94	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			99.70000	0.09970	115,370	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			2,542.63000	2.54263	2,780,820	9.62	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,094.83000	1.09483	945,020	9.62	0.00	0	3,21
R2030	On	04/11/2021	Bond Future	9.30	Call			2,670.14000	2.67014	2,414,150	10.03	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,089.99000	1.08999	1,222,000	10.03	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,851.64000	2.85164	2,587,210	10.09	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			12.50000	0.01250	14,710	12.10	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put			97.73000	0.09773	113,100	11.62	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,407.71000	8.40771	8,034,790	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			95.79000	0.09579	110,870	11.63	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,313.67000	8.31367	7,941,340	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,002.34000	1.00234	1,125,910	10.09	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.20	Call			2,325.73000	2.32573	2,087,570	9.94	0.00	0	;
R2030	On	03/02/2022	Bond Future	9.43	Put			1,889.69000	1.88969	2,048,040	9.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			4,293.38000	4.29338	4,017,200	10.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,275.01000	1.27501	1,391,530	10.01	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,853.55000	2.85355	2,629,750	9.65	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,065.37000	2.06537	2,234,270	9.65	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,205.23000	5.20523	5,505,630	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			754.86000	0.75486	662,560	8.99	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			8,654.72000	8.65472	8,301,710	11.29	0.00	0	

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		378.90000	0.37890	418,590	11.29	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		1,562.44000	1.56244	1,699,480	9.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,655.71000	3.65571	3,400,050	9.84	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		3,456.42000	3.45642	3,695,110	9.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		3,129.49000	3.12949	2,893,840	9.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		1,868.74000	1.86874	2,025,790	9.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,160.80000	3.16080	2,923,850	9.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		1,847.73000	1.84773	2,003,480	9.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,098.09000	3.09809	2,863,740	9.71	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,562.06000	1.56206	1,408,050	9.33	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call		4,511.53000	4.51153	4,247,090	9.31	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,742.81000	1.74281	1,875,820	9.31	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call		2,712.88000	2.71288	2,513,050	8.92	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,976.88000	2.97688	3,174,500	8.92	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,897.09000	5.89709	6,196,440	8.38	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Put		7,386.61000	7.38661	7,715,390	8.38	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		599.34000	0.59934	530,670	8.38	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,330.06000	4.33006	4,582,080	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,652.10000	1.65210	1,506,670	8.64	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		8,629.45000	8.62945	8,289,540	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,408.95000	1.40895	1,520,510	9.54	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		668.63000	0.66863	726,170	10.45	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		4,603.02000	4.60302	4,864,430	8.59	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		1,497.13000	1.49713	1,361,090	8.59	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,445.63000	9.44563	9,802,270	8.38	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		317.03000	0.31703	276,220	8.38	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.47	Call		945.04000	0.94504	846,940	8.38	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		5,391.45000	5.39145	5,104,720	9.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,396.51000	1.39651	1,507,230	9.55	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		5,427.71000	5.42771	5,140,160	9.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,384.17000	1.38417	1,494,070	9.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,355.26000	5.35526	5,069,370	9.54	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		3,080.28000	3.08028	2,877,750	9.03	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,409.87000	3.40987	3,609,990	9.03	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		3,105.36000	3.10536	2,901,830	9.03	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,385.14000	3.38514	3,584,260	9.03	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		3,055.31000	3.05531	2,853,770	9.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,434.74000	3.43474	3,635,850	9.02	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												25,633,284.27	267	123,45
R2032	On	04/11/2021	Bond Future			9.79672	90.94619	9.73161	91.33762		11.31	38,743,076.94	426	123,51
R2032	On	03/02/2022	Bond Future			9.99515	91.98293	9.92723	92.37910		10.77	0.00	0	
R2032	On	05/05/2022	Bond Future			10.19875	88.92024	10.12787	89.32123		10.68	0.00	0	
R2032	On	04/08/2022	Bond Future			10.41060	89.95320	10.33657	90.35931		10.42	0.00	0	
Total R2032 Future												38,743,076.94	426	123,57
R2032	On	04/11/2021	Bond Future	11.70	Call			10,946.13000	10.94613	10,562,520	14.16	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			55.91000	0.05591	63,730	14.16	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,995.70000	10.99570	10,611,940	14.17	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,632.52000	1.63252	1,799,030	11.40	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,223.15000	2.22315	1,998,230	11.40	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,254.26000	16.25426	15,863,210	14.23	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			54.83000	0.05483	62,500	14.17	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,896.55000	10.89655	10,513,090	14.15	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			2.24000	0.00224	2,620	14.23	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			57.02000	0.05702	64,990	14.15	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,330.77000	3.33077	3,598,760	10.79	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			865.31000	0.86531	741,870	10.79	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put			1,525.53000	1.52553	1,648,510	11.22	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call			2,337.75000	2.33775	2,147,150	10.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,027.11000	3.02711	3,232,680	10.60	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			6,750.33000	6.75033	7,078,980	9.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,216.36000	1.21636	1,317,910	11.51	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call			3,372.67000	3.37267	3,136,870	10.89	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,139.41000	2.13941	2,299,780	10.89	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			5,592.13000	5.59213	5,893,470	9.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,576.43000	1.57643	1,702,740	11.18	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,515.16000	4.51516	4,241,970	11.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			889.21000	0.88921	966,310	11.92	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,129.41000	4.12941	3,867,570	11.10	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,701.18000	1.70118	1,835,510	11.10	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			3,786.96000	3.78696	4,025,750	10.37	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			525.54000	0.52554	458,020	9.63	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.66	Call			5,369.17000	5.36917	5,074,550	11.51	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			731.98000	0.73198	796,640	12.18	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			4,833.79000	4.83379	4,552,030	11.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,398.54000	1.39854	1,512,950	11.32	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			3,646.11000	3.64611	3,879,080	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			823.94000	0.82394	729,110	9.81	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		6,613.89000	6.61389	6,294,820	11.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,476.04000	4.47604	4,203,950	11.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,542.33000	1.54233	1,666,410	11.21	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,398.15000	4.39815	4,128,290	11.18	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,824.34000	1.82434	1,661,140	10.41	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.58	Call		1,724.38000	1.72438	1,567,000	10.37	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,412.67000	7.41267	7,081,160	12.18	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,437.04000	4.43704	4,166,060	11.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,559.30000	1.55930	1,684,490	11.20	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		4,941.21000	4.94121	5,197,830	10.11	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Call		1,758.17000	1.75817	1,613,800	10.11	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Put		3,045.22000	3.04522	3,230,530	10.63	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		3,340.37000	3.34037	3,124,690	10.63	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		6,983.09000	6.98309	6,674,030	11.65	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,448.28000	1.44828	1,551,180	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,415.41000	6.41541	6,116,550	11.48	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,435.77000	1.43577	1,537,900	11.48	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,335.20000	6.33520	6,037,880	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,272.72000	1.27272	1,364,650	11.65	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Put		1,460.65000	1.46065	1,564,320	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,375.40000	6.37540	6,077,310	11.47	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,348.80000	3.34880	3,148,110	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,048.99000	4.04899	4,254,410	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,375.63000	3.37563	3,173,960	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,020.23000	4.02023	4,224,670	10.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,321.73000	3.32173	3,122,040	10.39	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,077.55000	4.07755	4,283,970	10.39	0.00	0	
Total R2032 Option											0.00	0	7,15
Total For R2032											38,743,076.94	426	130,72
R2035	On	04/11/2021	Bond Future			10.37152	91.01793	10.34779	91.17427	12.61	119,779,595.88	1,316	80,24
R2035	On	03/02/2022	Bond Future			10.57377	92.05503	10.54902	92.21339	12.05	0.00	0	
R2035	On	05/05/2022	Bond Future			10.77312	88.66150	10.74734	88.82189	12.04	0.00	0	
R2035	On	04/08/2022	Bond Future			10.98256	89.68880	10.95567	89.85130	11.77	0.00	0	
Total R2035 Future											119,779,595.88	1,316	80,24
R2035	On	04/11/2021	Bond Future	12.52	Call		12,864.92000	12.86492	12,709,520	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		46.55000	0.04655	47,490	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		12,916.38000	12.91638	12,760,960	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call		5,329.86000	5.32986	5,194,590	14.01	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		681.46000	0.68146	702,530	14.01	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			2,538.63000	2.53863	2,611,600	12.59	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Put			1,412.54000	1.41254	1,456,510	13.12	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,182.59000	3.18259	3,070,220	13.12	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,230.90000	19.23090	19,074,560	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			47.73000	0.04773	48,700	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,818.11000	8.81811	8,667,670	15.18	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			217.02000	0.21702	222,920	15.18	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.60	Call			3,098.64000	3.09864	2,987,570	13.09	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,456.92000	1.45692	1,502,190	13.09	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			2,997.66000	2.99766	3,080,640	12.44	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Call			1,756.78000	1.75678	1,673,410	12.59	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			2,957.41000	2.95741	3,039,540	12.45	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,436.55000	1.43655	1,362,340	12.45	0.00	0	40
R2035	On	04/11/2021	Bond Future	12.53	Put			45.40000	0.04540	46,320	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,813.43000	12.81343	12,658,060	16.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,409.19000	1.40919	1,335,830	12.44	0.00	0	30
R2035	On	04/11/2021	Bond Future	13.82	Put			1.10000	0.00110	1,100	16.00	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Call			5,937.64000	5.93764	5,798,370	14.25	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			560.89000	0.56089	577,960	14.25	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.65	Put			2,729.95000	2.72995	2,792,880	12.19	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			6,556.80000	6.55680	6,674,080	11.07	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,845.76000	1.84576	1,890,690	12.68	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			4,657.35000	4.65735	4,751,320	11.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,523.20000	1.52320	1,560,720	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			6,442.01000	6.44201	6,315,420	13.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,282.11000	1.28211	1,313,880	13.27	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,373.51000	3.37351	3,278,080	12.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,433.48000	1.43348	1,468,880	13.09	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,019.14000	4.01914	4,103,690	11.81	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			868.94000	0.86894	827,860	11.07	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.73	Call			8,032.55000	8.03255	7,896,760	13.84	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			910.05000	0.91005	932,620	13.84	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call			4,851.60000	4.85160	4,738,170	12.68	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,398.55000	2.39855	2,319,560	11.90	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			0.00000	0.00000	5,561,930	11.39	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,712.26000	1.71226	1,647,870	11.62	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			8,750.23000	8.75023	8,611,210	14.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			783.33000	0.78333	802,670	14.09	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,943.64000	5.94364	5,820,680	13.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Call			0.00000	0.00000	5,077,350	12.81	0.00	0	

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	11.11	Put		0.00000	0.00000	1,744,270	12.81	697,708.00	400	20
R2035	On	03/02/2022	Bond Future	10.26	Call		2,139.34000	2.13934	2,065,530	11.81	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call		4,936.37000	4.93637	4,822,100	12.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		1,808.75000	1.80875	1,852,840	12.71	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		3,686.90000	3.68690	3,766,270	11.90	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		5,764.76000	5.76476	5,643,190	13.02	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,492.70000	1.49270	1,529,490	13.02	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,675.85000	5.67585	5,555,010	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		0.00000	0.00000	1,238,480	11.39	495,392.00	400	20
R2035	On	03/02/2022	Bond Future	10.61	Call		0.00000	0.00000	3,141,000	12.16	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		0.00000	0.00000	2,909,920	12.16	581,984.00	200	20
R2035	On	03/02/2022	Bond Future	11.23	Call		5,720.37000	5.72037	5,599,160	13.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,507.98000	1.50798	1,545,130	13.01	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,703.28000	1.70328	1,740,410	13.12	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,990.21000	6.99021	6,867,520	13.09	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,731.34000	1.73134	1,769,040	13.09	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,033.06000	7.03306	6,910,080	13.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,717.26000	1.71726	1,754,670	13.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,075.95000	7.07595	6,952,690	13.12	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,640.07000	3.64007	3,705,690	11.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		3,193.77000	3.19377	3,115,910	11.52	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,134.71000	5.13471	5,219,350	11.52	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,557.85000	8.55785	8,674,840	10.99	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		3,476.75000	3.47675	3,394,860	11.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,796.13000	4.79613	4,876,740	11.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		3,418.97000	3.41897	3,337,880	11.58	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,410.92000	1.41092	1,365,410	10.99	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Put		4,862.16000	4.86216	4,943,570	11.58	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,685.82000	4.68582	4,588,940	11.86	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,447.63000	3.44763	3,366,140	11.59	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,828.88000	4.82888	4,909,890	11.59	0.00	0	
Total R2035 Option											1,775,084.00	1,000	13,76
Total For R2035											121,554,679.88	2,316	94,02
R2037	On	04/11/2021	Bond Future			10.62075	86.46872	10.60736	86.55684	13.20	153,222,571.84	1,772	125,91
R2037	On	03/02/2022	Bond Future			10.81462	83.19980	10.80065	83.28922	13.26	0.00	0	
R2037	On	05/05/2022	Bond Future			11.01353	84.18046	10.99898	84.27106	12.65	0.00	0	
R2037	On	04/08/2022	Bond Future			11.22439	80.90172	11.20921	80.99354	13.05	0.00	0	
Total R2037 Future											153,222,571.84	1,772	125,91
R2037	On	04/11/2021	Bond Future	12.82	Call			12,917.55000	12.91755	12,829,090	16.88	0	

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	12.82	Put		44.54000	0.04454	44,200	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,967.65000	12.96765	12,879,190	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		43.45000	0.04345	43,110	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,867.42000	12.86742	12,778,960	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		45.65000	0.04565	45,310	16.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,265.44000	10.26544	10,177,300	16.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		134.38000	0.13438	134,360	16.52	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		535.73000	0.53573	540,610	15.06	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,062.63000	6.06263	5,979,390	15.06	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		1,546.42000	1.54642	1,564,210	14.30	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,599.60000	5.59960	5,527,770	14.32	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,530.94000	1.53094	1,548,530	14.32	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,643.67000	5.64367	5,571,640	14.34	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,515.62000	1.51562	1,533,010	14.34	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,555.62000	5.55562	5,483,990	14.30	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,708.35000	6.70835	6,637,140	13.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,820.31000	1.82031	1,839,700	13.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,750.71000	6.75071	6,679,340	13.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,805.85000	1.80585	1,825,080	13.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,792.89000	6.79289	6,721,360	13.73	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,791.27000	1.79127	1,810,340	13.73	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,420.79000	1.42079	1,392,790	12.18	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		5,081.90000	5.08190	5,126,520	12.79	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,184.61000	3.18461	3,137,870	12.77	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,151.81000	5.15181	5,196,890	12.77	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,803.77000	4.80377	4,745,390	13.19	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,542.49000	3.54249	3,575,930	13.19	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put		8,570.15000	8.57015	8,633,970	12.18	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,212.26000	3.21226	3,165,280	12.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,116.76000	5.11676	5,161,600	12.78	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		3,240.02000	3.24002	3,192,820	12.79	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											153,222,571.84	1,772	127,26
R2040	On	04/11/2021	Bond Future			10.74665	88.59994	10.73837	88.65840	13.74	136,709,707.42	1,543	86,78
R2040	On	03/02/2022	Bond Future			10.93546	85.10508	10.92681	85.16446	13.83	0.00	0	
R2040	On	05/05/2022	Bond Future			11.12865	86.10829	11.11963	86.16853	13.18	0.00	0	
R2040	On	04/08/2022	Bond Future			11.33319	82.60122	11.32377	82.66232	13.61	0.00	0	
Total R2040 Future											136,709,707.42	1,543	86,78
R2040	On	04/11/2021	Bond Future	12.90	Call		13,415.95000	13.41595	13,356,370	17.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.90	Put		57.56000	0.05756	56,440	17.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		13,468.44000	13.46844	13,408,870	17.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		56.21000	0.05621	55,100	17.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,363.42000	13.36342	13,303,830	17.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		58.94000	0.05894	57,810	17.71	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,946.45000	5.94645	5,895,340	14.72	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,576.90000	1.57690	1,585,170	14.72	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,852.52000	5.85252	5,801,650	14.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,609.47000	1.60947	1,617,980	14.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,899.44000	5.89944	5,848,450	14.70	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,593.10000	1.59310	1,601,490	14.70	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		10,167.77000	10.16777	10,214,040	11.99	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		725.58000	0.72558	711,610	11.99	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		5,898.91000	5.89891	5,931,040	12.45	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,095.64000	2.09564	2,067,530	12.45	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,238.34000	12.23834	12,181,250	16.01	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,934.11000	1.93411	1,944,670	14.04	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,008.79000	7.00879	6,959,010	14.05	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,918.57000	1.91857	1,929,030	14.05	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,919.10000	6.91910	6,869,530	14.02	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		814.84000	0.81484	817,990	16.01	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,950.02000	1.95002	1,960,690	14.02	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,963.80000	6.96380	6,914,120	14.04	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,519.08000	3.51908	3,484,970	13.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,393.77000	5.39377	5,420,760	13.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,549.06000	3.54906	3,514,800	13.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,356.56000	5.35656	5,383,400	13.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,489.22000	3.48922	3,455,280	13.43	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,431.19000	5.43119	5,458,350	13.43	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											136,709,707.42	1,543	90,30
R2044	On	04/11/2021	Bond Future			10.81516	85.11546	10.79647	85.24929	14.34	14,810,090.04	174	61,90
R2044	On	03/02/2022	Bond Future			10.99597	81.70599	10.97649	81.84163	14.45	0.00	0	
R2044	On	05/05/2022	Bond Future			11.18060	82.66910	11.16031	82.80655	13.77	0.00	0	
R2044	On	04/08/2022	Bond Future			11.37576	79.24722	11.35461	79.38637	14.22	0.00	0	
Total R2044 Future											14,810,090.04	174	61,90
R2044	On	04/11/2021	Bond Future	12.90	Call		13,123.23000	13.12323	12,989,970	18.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		69.96000	0.06996	70,530	18.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		13,175.13000	13.17513	13,041,840	18.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.91	Put		68.38000	0.06838	68,920	18.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,071.30000	13.07130	12,938,050	18.67	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		71.58000	0.07158	72,160	18.67	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,868.93000	5.86893	5,764,070	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,643.83000	1.64383	1,674,610	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,775.12000	5.77512	5,670,880	15.40	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,677.73000	1.67773	1,709,130	15.40	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,821.98000	5.82198	5,717,430	15.42	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,660.69000	1.66069	1,691,780	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,996.67000	1.99667	2,030,070	14.69	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,931.35000	6.93135	6,827,040	14.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,980.66000	1.98066	2,013,800	14.71	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,841.44000	6.84144	6,737,650	14.68	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,012.82000	2.01282	2,046,480	14.68	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,886.37000	6.88637	6,782,320	14.69	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,586.41000	3.58641	3,516,060	14.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,362.52000	5.36252	5,431,320	14.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,617.25000	3.61725	3,546,540	14.09	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,325.04000	5.32504	5,393,480	14.09	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,555.71000	3.55571	3,485,710	14.07	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,400.24000	5.40024	5,469,390	14.07	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											14,810,090.04	174	61,9€
R2048	On	04/11/2021	Bond Future			10.73048	84.38858	10.71167	84.52818	14.53	47,595,159.12	564	167,6€
R2048	On	03/02/2022	Bond Future			10.90652	85.35011	10.88691	85.49155	13.91	0.00	0	
R2048	On	05/05/2022	Bond Future			11.07876	81.94075	11.05835	82.08401	13.94	0.00	0	
R2048	On	04/08/2022	Bond Future			11.25850	82.88908	11.23723	83.03421	13.66	0.00	0	
Total R2048 Future											47,595,159.12	564	167,6€
R2048	On	04/11/2021	Bond Future	12.84	Call		13,577.62000	13.57762	13,438,570	19.07	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		61.72000	0.06172	62,270	19.07	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,630.22000	13.63022	13,491,150	19.07	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		60.29000	0.06029	60,820	19.07	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,073.29000	1.07329	1,018,630	14.61	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,158.14000	9.15814	9,286,610	13.51	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		121.37000	0.12137	110,240	13.51	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		2,111.28000	2.11128	2,158,250	15.61	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,524.96000	13.52496	13,385,930	19.07	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,763.27000	2.76327	2,670,640	15.61	0.00	0	1,0€
R2048	On	04/11/2021	Bond Future	10.20	Put		4,807.53000	4.80753	4,900,250	14.46	0.00	0	

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	04/11/2021	Bond Future	10.20	Call		847.21000	0.84721	800,330	14.46	0.00	0	1,00
R2048	On	04/11/2021	Bond Future	12.83	Put		63.17000	0.06317	63,740	19.07	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,234.16000	4.23416	4,319,100	14.61	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		616.15000	0.61615	588,760	13.36	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.50	Put		4,987.18000	4.98718	5,065,450	14.21	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,106.53000	2.10653	2,043,360	14.21	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	11.48	Put		1,973.79000	1.97379	2,007,890	16.18	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,116.22000	6.11622	6,008,560	16.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,955.22000	1.95522	1,989,000	16.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,021.39000	6.02139	5,914,370	16.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,992.34000	1.99234	2,026,760	16.16	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,177.35000	9.17735	9,291,400	13.36	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,068.87000	6.06887	5,961,530	16.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,262.27000	7.26227	7,154,560	16.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,267.52000	2.26752	2,303,070	16.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,171.01000	7.17101	7,063,820	16.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,302.00000	2.30200	2,338,070	16.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,216.49000	7.21649	7,109,040	16.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,284.57000	2.28457	2,320,380	16.09	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,557.75000	5.55775	5,628,680	14.17	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,869.33000	3.86933	3,794,760	14.18	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,520.17000	5.52017	5,590,730	14.18	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,802.79000	3.80279	3,728,960	14.16	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,595.55000	5.59555	5,666,850	14.16	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,836.00000	3.83600	3,761,800	14.17	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											47,595,159.12	564	172,34
R209	On	04/11/2021	Bond Future			10.35398	70.30949	10.33019	70.44613	13.95	0.00	0	37,80
R209	On	03/02/2022	Bond Future			10.53006	71.11097	10.50536	71.24940	13.38	0.00	0	
R209	On	05/05/2022	Bond Future			10.70893	68.80754	10.68329	68.94775	13.35	0.00	0	
R209	On	04/08/2022	Bond Future			10.89294	69.60509	10.86632	69.74711	13.11	0.00	0	
Total R209 Future											0.00	0	37,80
R209	On	04/11/2021	Bond Future	12.18	Call		9,657.93000	9.65793	9,523,150	17.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		78.09000	0.07809	79,950	17.66	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,703.02000	9.70302	9,568,200	17.68	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		76.70000	0.07670	78,520	17.68	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,612.84000	9.61284	9,478,100	17.64	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,368.47000	2.36847	2,276,200	14.30	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,401.34000	1.40134	1,445,710	14.30	0.00	0	9,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	9.50	Put		5,268.49000	5.26849	5,383,060	12.68	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		253.21000	0.25321	231,140	12.68	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call		987.86000	0.98786	931,190	13.61	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,924.23000	2.92423	3,004,200	13.61	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.17	Put		79.53000	0.07953	81,430	17.64	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		8,842.31000	8.84231	8,708,460	17.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		108.12000	0.10812	110,910	17.32	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.04	Call		4,376.54000	4.37654	4,274,930	14.12	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,465.87000	1.46587	1,502,690	14.12	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,301.69000	4.30169	4,200,800	14.08	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,496.73000	1.49673	1,534,270	14.08	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,338.98000	4.33898	4,237,730	14.10	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,481.14000	1.48114	1,518,320	14.10	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,602.89000	1.60289	1,638,430	14.23	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,611.95000	5.61195	5,507,000	14.24	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,589.43000	1.58943	1,624,690	14.24	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,538.39000	5.53839	5,434,000	14.21	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,616.46000	1.61646	1,652,280	14.21	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,575.14000	5.57514	5,470,470	14.23	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,799.95000	2.79995	2,730,880	12.78	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,354.46000	4.35446	4,427,410	12.78	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,824.83000	2.82483	2,755,390	12.79	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,324.21000	4.32421	4,396,790	12.79	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,775.45000	2.77545	2,706,750	12.77	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,385.16000	4.38516	4,458,480	12.77	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	65,35
R210	On	04/11/2021	Bond Future			210.12826	210.12826	210.13132	210.13132		0.00	0	1,48
R210	On	03/02/2022	Bond Future			212.57426	212.57426	212.57793	212.57793		0.00	0	
R210	On	05/05/2022	Bond Future			212.27825	212.27825	212.28237	212.28237		0.00	0	
R210	On	04/08/2022	Bond Future			214.91114	214.91114	214.91545	214.91545		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	04/11/2021	Bond Future			175.02104	175.02104	175.03419	175.03419		0.00	0	1,00
Total R212 Future											0.00	0	1,00
Total For R212											0.00	0	1,00
R213	On	04/11/2021	Bond Future			9.45552	86.35642	9.39025	86.71601	10.29	0.00	0	9,60
R213	On	03/02/2022	Bond Future			9.65018	87.34041	9.58204	87.70435	9.78	0.00	0	
R213	On	05/05/2022	Bond Future			9.84336	84.83727	9.77227	85.20565	9.56	0.00	0	

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			10.04747	85.82426	9.97318	86.19737		9.31	0.00	0	
Total R213 Future												0.00	0	9.66
R213	On	04/11/2021	Bond Future	11.10	Call			8,875.58000	8.87558	8,526,240	12.85	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			69.19000	0.06919	79,440	12.85	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,921.73000	8.92173	8,572,140	12.85	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			67.39000	0.06739	77,390	12.85	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,829.45000	8.82945	8,480,350	12.85	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			71.04000	0.07104	81,530	12.85	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,360.42000	1.36042	1,469,620	11.02	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,450.50000	2.45050	2,260,730	10.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,461.43000	2.46143	2,635,600	10.32	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,880.71000	5.88071	6,174,070	9.51	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,222.27000	1.22227	1,322,080	11.15	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,996.22000	2.99622	2,784,050	10.54	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,049.96000	2.04996	2,201,730	10.54	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,120.32000	5.12032	5,394,770	9.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,663.81000	1.66381	1,792,600	10.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			4,333.22000	4.33322	4,078,480	11.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			835.93000	0.83593	907,750	11.60	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,795.80000	3.79580	3,556,340	10.83	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,594.86000	1.59486	1,719,340	10.83	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			3,503.71000	3.50371	3,725,500	9.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			578.35000	0.57835	507,770	9.51	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			4,704.46000	4.70446	4,440,330	11.15	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			774.30000	0.77430	841,390	11.69	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			4,406.77000	4.40677	4,150,110	11.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,331.76000	1.33176	1,439,040	11.05	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put			3,745.47000	3.74547	3,976,450	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			795.31000	0.79531	705,820	9.64	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			6,068.92000	6.06892	5,776,800	11.60	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,726.43000	3.72643	3,489,120	10.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,629.12000	1.62912	1,755,750	10.81	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,657.33000	3.65733	3,422,180	10.78	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,390.30000	1.39030	1,257,340	9.89	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call			1,535.79000	1.53579	1,393,640	9.94	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			6,351.55000	6.35155	6,054,700	11.69	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			3,691.71000	3.69171	3,455,470	10.79	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,646.27000	1.64627	1,773,970	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,431.94000	1.43194	1,530,420	11.25	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/05/2022	Bond Future	10.65	Call		5,826.20000	5.82620	5,555,590	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,419.99000	1.41999	1,517,760	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,753.41000	5.75341	5,484,230	11.23	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,444.23000	1.44423	1,543,430	11.23	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,789.66000	5.78966	5,519,760	11.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,095.16000	3.09516	2,907,720	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,515.47000	3.51547	3,701,140	9.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,121.60000	3.12160	2,933,230	9.78	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,491.23000	3.49123	3,675,970	9.78	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,068.48000	3.06848	2,881,980	9.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,539.50000	3.53950	3,726,110	9.76	0.00	0	
Total R213 Option											0.00	0	2,88
Total For R213											0.00	0	12,54
R214	On	04/11/2021	Bond Future			10.76751	66.83584	10.74877	66.94518	14.62	2,606,597.76	39	18,05
R214	On	03/02/2022	Bond Future			10.94567	67.59735	10.92617	67.70820	14.02	0.00	0	
R214	On	05/05/2022	Bond Future			11.12006	65.11404	11.09982	65.22630	14.02	0.00	0	
R214	On	04/08/2022	Bond Future			11.30175	65.86746	11.28072	65.98115	13.76	0.00	0	
Total R214 Future											2,606,597.76	39	18,05
R214	On	04/11/2021	Bond Future	12.47	Call		9,068.15000	9.06815	8,960,220	18.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		114.37000	0.11437	115,780	18.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,111.79000	9.11179	9,003,830	18.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		111.85000	0.11185	113,230	18.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,024.48000	9.02448	8,916,600	18.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		116.93000	0.11693	118,390	18.91	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,261.69000	4.26169	4,180,860	15.53	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,703.72000	1.70372	1,733,740	15.53	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,298.34000	4.29834	4,217,230	15.55	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,686.99000	1.68699	1,716,730	15.55	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,335.09000	4.33509	4,253,690	15.57	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,670.43000	1.67043	1,699,880	15.57	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,965.17000	1.96517	1,995,150	16.01	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,350.17000	5.35017	5,268,340	15.97	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,995.44000	1.99544	2,025,870	15.97	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,385.94000	5.38594	5,303,880	15.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,980.24000	1.98024	2,010,440	15.99	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,421.77000	5.42177	5,339,490	16.01	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,900.65000	2.90065	2,843,840	13.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,505.80000	4.50580	4,562,680	13.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,850.79000	2.85079	2,794,550	13.95	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.97	Put			4,568.70000	4.56870	4,626,150	13.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,875.67000	2.87567	2,819,140	13.96	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,537.16000	4.53716	4,594,320	13.96	0.00	0	
Total R214 Option												0.00	0	
Total For R214												2,606,597.76	39	18,05
Total for Bond												576,810,099.83	7,327	1,086,13
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/11/2021 GOVI			800.69400	800.69400	802.46600	802.46600			0.00	0	98
GOVI On 03/02/2022 GOVI			809.81700	809.81700	811.61200	811.61200			0.00	0	
GOVI On 05/05/2022 GOVI			819.35000	819.35000	821.16800	821.16800			0.00	0	
GOVI On 04/08/2022 GOVI			829.21400	829.21400	831.05400	831.05400			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 04/11/2021 GOVI	728.41	Call			740,560.00000	74.05600	722,840,000		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			740,460.00000	74.04600	722,740,000		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			740,660.00000	74.06600	722,940,000		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			188,720.00000	18.87200	170,770,000		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			188,620.00000	18.86200	170,670,000		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			188,520.00000	18.85200	170,570,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			329,180.00000	32.91800	311,000,000		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			329,380.00000	32.93800	311,200,000		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			329,280.00000	32.92800	311,100,000		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			117,740.00000	11.77400	99,340,000		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			117,940.00000	11.79400	99,540,000		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			117,840.00000	11.78400	99,440,000		0.00	0	
Total GOVI Option									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GOVI										0.00	0	98
Total for GOVI										0.00	0	98
AL37 On 04/11/2021 Index Future			807.88600	807.88600	809.42900	809.42900				0.00	0	
AL37 On 03/02/2022 Index Future			817.09100	817.09100	818.65400	818.65400				0.00	0	
AL37 On 05/05/2022 Index Future			826.71000	826.71000	828.29300	828.29300				0.00	0	
AL37 On 04/08/2022 Index Future			836.66200	836.66200	838.26500	838.26500				0.00	0	
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/11/2021 Index Future			921.40000	921.40000	925.14700	925.14700				0.00	0	
AL7T On 03/02/2022 Index Future			931.89900	931.89900	935.69100	935.69100				0.00	0	
AL7T On 05/05/2022 Index Future			942.87000	942.87000	946.70800	946.70800				0.00	0	
AL7T On 04/08/2022 Index Future			954.22000	954.22000	958.10600	958.10600				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/11/2021 Index Future			810.69300	810.69300	812.43000	812.43000				0.00	0	1
ALBI On 03/02/2022 Index Future			819.93000	819.93000	821.69000	821.69000				0.00	0	
ALBI On 05/05/2022 Index Future			829.58300	829.58300	831.36400	831.36400				0.00	0	
ALBI On 04/08/2022 Index Future			839.57000	839.57000	841.37300	841.37300				0.00	0	
Total ALBI Future										0.00	0	11
Total For ALBI										0.00	0	11
IGOV On 04/11/2021 Index Future			293.88400	293.88400	293.86400	293.86400				0.00	0	4
IGOV On 03/02/2022 Index Future			297.30500	297.30500	297.28500	297.28500				0.00	0	
IGOV On 05/05/2022 Index Future			300.87600	300.87600	300.85600	300.85600				0.00	0	
IGOV On 04/08/2022 Index Future			304.56800	304.56800	304.54900	304.54900				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 15/09/2021 Jibar Future			3.67500	96.32500	3.67500	96.32500				0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.73500	96.26500	3.74000	96.26000				0.00	0	
JIBAR f On 17/11/2021 Jibar Future			3.77000	96.23000	3.79000	96.21000				0.00	0	
JIBAR f On 15/12/2021 Jibar Future			3.88500	96.11500	3.90500	96.09500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.93000	96.07000	3.97000	96.03000				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.10000	95.90000	4.25000	95.75000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.19000	95.81000	4.17000	95.83000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.58500	95.41500	4.58500	95.41500				0.00	0	4
JIBAR f On 21/09/2022 Jibar Future			4.84000	95.16000	4.86000	95.14000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.07000	94.93000	5.10000	94.90000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.32500	94.67500	5.33500	94.66500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
JIBAR F On 21/06/2023 Jibar Future			5.55500	94.44500	5.55000	94.45000				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	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										576,810,099.83	7,327	1,118,23
ABCPI3 On 07/12/2023 Spot Bond			2.27000	316.18484	2.27000	316.15686				1,362,000,000,000.00	600,000,000	300,000,00
Total ABCPI3 SPOT										1,362,000,000,000.00	600,000,000	300,000,00
Total For ABCPI3										1,362,000,000,000.00	600,000,000	300,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.00529				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.34388				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.42631	9.65000	101.40020				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.86279				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.04607				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.40304				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.91987				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.19752				0.00	0	
Total ABFN18 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 ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.62506				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.76091				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.04896				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.39430				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.78433				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	99.93354				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.47999				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.61373				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.55216				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.18439				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.72477				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.42143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.40500				0.00	0	500,000,00
Total ABFN34 SPOT										0.00	0	500,000,00
Total For ABFN34										0.00	0	500,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.81385				0.00	0	600,000,00
Total ABFN35 SPOT										0.00	0	600,000,00
Total For ABFN35										0.00	0	600,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.04394				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.57226				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.42278				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.06969				0.00	31,972,000,000	31,972,000,00
Total ABFN39 SPOT										0.00	31,972,000,000	31,972,000,00
Total For ABFN39										0.00	31,972,000,000	31,972,000,00
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.36727				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.68117				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.23795				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.54330				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.55849				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.56938				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.85378				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.98872				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.98804				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.96336				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.70564				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.83454				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.60300				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.63838				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.20696				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.13611				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.53000	3.53000	3.53000	152.00489				0.00	0	58,176,00
Total ABKI03 SPOT										0.00	0	58,176,00

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 ABKI03										0.00	0	58,176,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	114.56153	100.00000	114.28307				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.99000	6.99000	6.99000	145.40630				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.80679	100.00000	25.74929				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.59000	2.59000	2.59000	152.01046				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.68000	3.68000	3.68000	201.50224				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.51500	4.51500	4.51500	224.30937				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	101.45216				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.26500	7.26500	7.26500	115.86972				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.77500	106.10876	4.77500	106.09515				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.14500	108.14435	5.14500	108.12943				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.01000	115.11394	7.01000	115.09239				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.04000	115.50924	8.04000	115.48451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.58500	112.31137	5.58500	112.29457				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.68000	108.57752	7.68000	108.55529				0.00	0	500,000,00
Total ABS7 SPOT										0.00	0	500,000,00
Total For ABS7										0.00	0	500,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.20671	100.00000	14.17544				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.90000	311.96233	2.90000	311.92941				0.00	0	100,000,00
Total ABSI2 SPOT										0.00	0	100,000,00
Total For ABSI2										0.00	0	100,000,00
ABSI4 On 31/01/2022 Spot Bond			0.91500	173.21182	0.91500	173.20285				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.14000	10.14000	10.14000	103.21390				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.10700				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.07267				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	101.02999				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.03516				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.69071				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond					0.00000	101.06950				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.06950				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.09873				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.09873				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.82454				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.26701				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.01454				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	101.00765				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.98187				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.09810				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.15922				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.19187				0.00	0	
Total AECI03 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 AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.23034				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.25596				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.16431				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.86669				0.00	0	12,050,000,00
Total AGL03 SPOT										0.00	0	12,050,000,00
Total For AGL03										0.00	0	12,050,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.87469				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.69458				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.62088				0.00	600,000,000	300,000,00
Total AGT03 SPOT										0.00	600,000,000	300,000,00
Total For AGT03										0.00	600,000,000	300,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.35827				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.51314				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.53203				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.56500	106.02537	7.56500	101.03650				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.56052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.65540				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.77378				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.44656				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.30500	106.64078	6.30500	106.62279				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		011,800,000,000,000.00		90,118,000,000	54,000,000,000	
Total AHF5A4 SPOT								11,800,000,000,000.00		90,118,000,000	54,000,000,000	
Total For AHF5A4								11,800,000,000,000.00		90,118,000,000	54,000,000,000	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.00015				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.00018				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.36111				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.24172				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.54446				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.00024				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.17510				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.00006				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.00009				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.00008				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.00011				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.00010				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.00030				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.00027				0.00	0	
Total AHF7D2 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 AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.31500	110.47370	7.31500	110.45202			2,926,000,000,000.00	400,000,000	1,350,000,00
Total AIR02 SPOT									2,926,000,000,000.00	400,000,000	1,350,000,00
Total For AIR02									2,926,000,000,000.00	400,000,000	1,350,000,00
AIR04 On 29/05/2024 Spot Bond			7.76500	105.79555	7.76500	105.77365			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.24000	95.52914	11.24000	95.50075			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.65000	181.31170	5.65000	181.27924			0.00	0	210,000,00
Total AIRL01 SPOT									0.00	0	210,000,00
Total For AIRL01									0.00	0	210,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	100.57846			0.00	0	
Total APF04 SPOT									0.00	0	
Total For APF04									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.29075			0.00	1,400,000,000	700,000,00
Total APF06 SPOT									0.00	1,400,000,000	700,000,00
Total For APF06									0.00	1,400,000,000	700,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.13713			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.64122			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.25922			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.98255			0.00	0	
Total APF12 SPOT									0.00	0	
Total For APF12									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.19255			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.98280			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.25161				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.86500	239.15009	4.86500	239.11228				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.88000	216.58371	4.88000	216.54935				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.89000	172.47760	1.89000	172.46413				0.00	0	27,000,00
Total ASN137 SPOT										0.00	0	27,000,00
Total For ASN137										0.00	0	27,000,00
ASN14 On 31/01/2022 Spot Bond			1.93500	172.44387	1.93500	172.43019				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.55000	191.45972	4.55000	191.43106				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.18809				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.89391				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.08500	106.53727	5.08500	106.51986				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.92691				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.94101				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.03344				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.98149				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.97852				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.84843				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.18466				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.93052				0.00	0	
Total ASN274 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 ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.10940				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.04455				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.00014				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.14613				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.93545				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.00423				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.28761				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	106.62685				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.03500	5.03500	5.03500	95.79347				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.95057				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.08666				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.21041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.18943				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.19500	105.05052	5.19500	105.03305				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.02137				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.92686				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.99138				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.97842				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.97842				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	99.89726				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.17596				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.95948				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.99556				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 29/10/2021 Spot Bond					0.00000	100.39654				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.06714				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.06714				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.74091				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.96807				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.03946				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.02037				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.96120				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.13297				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	101.15484				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.85225				0.00	0	
Total ASN421 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 ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.88749				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.91612				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.21915				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.90923				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.88241				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.54526				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.55043				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	99.78934				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.53138				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	99.76944				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.34733				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.40659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.79833				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 17/08/2025 Spot Bond					0.00000	100.99220				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.18455				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	114.33998				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	99.77509				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.98877				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	99.87975				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	101.04671				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.71734				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.94340				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN494 On 15/09/2025 Spot Bond					0.00000	100.94818				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49(On 15/09/2025 Spot Bond					0.00000	100.94818				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.96303				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.96000	101.71790	8.96000	101.69354				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.14000	101.58196	8.14000	101.55982				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			8.69000	100.05837	8.69000	100.03513				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			8.69000	100.05837	8.69000	100.03513				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	100.58206	9.10000	100.55774				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	100.70392	11.05000	100.67448				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	100.70080	11.00000	100.67150				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.66964	10.50000	100.64165				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	100.66964	10.50000	100.64165				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.90685				0.00	0	
Total ASN540 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 ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.33100				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.20981				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.67588	10.60000	100.64763				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.44846	10.47000	100.63986				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.67276	10.55000	100.64464				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.30156				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.47080				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.27162				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.07648				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.92688				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.99491				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.12497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	101.10200				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	100.15420				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	101.29216				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	102.63305				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	100.54628	9.22000	100.52188				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.66197				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.61789				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.44996				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.49100				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	99.87199				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.32560				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	100.40200				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	101.09225				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.30869				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	101.03872				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	99.84595				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.24595				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN623 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.98203				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN625 On 25/08/2021 Spot Bond					0.00000	99.97291				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN626 On 25/11/2021 Spot Bond					0.00000	99.97291				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	99.84638				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN631 On 08/09/2021 Spot Bond					0.00000	100.95694				0.00	0	
Total ASN631 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 ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.85450				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.30508				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.30344				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.21015				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.80822				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	103.84457				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.67965				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.37593				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.84215				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.70780				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.42517				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	100.74948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN650 On 27/10/2021 Spot Bond					0.00000	100.34505				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN652 On 29/10/2021 Spot Bond					0.00000	101.34915				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN656 On 31/03/2032 Spot Bond					0.00000	100.26139				0.00	0	1,830,000.00
Total ASN658 SPOT										0.00	0	1,830,000.00
Total For ASN658										0.00	0	1,830,000.00
ASN658 On 12/11/2021 Spot Bond					0.00000	100.14712				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.14729				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.12616				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	100.13938				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	100.12726				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	99.93919				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	51,400,000.00
Total ASN666 SPOT										0.00	0	51,400,000.00
Total For ASN666										0.00	0	51,400,000.00
ASN666 On 19/08/2025 Spot Bond					0.00000	100.08409				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN668 On 18/11/2021 Spot Bond					0.00000	100.16148				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN669 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total ASN669 SPOT										10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For ASN669										10,000,000,000,000.00	20,000,000,000	20,000,000,000
ASN670 On 23/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				600,000,000,000,000.00	46,000,000,000	23,000,000,000
Total ASN670 SPOT										10,000,000,000,000.00	46,000,000,000	23,000,000,000
Total For ASN670										10,000,000,000,000.00	46,000,000,000	23,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.33000	106.10732	5.33000	106.09215				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.84685	9.30000	103.82119				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	102.45084				0.00	200,000,000	100,000,000
Total BAW22 SPOT										0.00	200,000,000	100,000,000
Total For BAW22										0.00	200,000,000	100,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	101.48570				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.99996				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.17571				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.75413				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.29000	101.94950	6.29000	101.93225				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.43251				0.00	1,000,000,000	500,000,000
Total BAW34 SPOT										0.00	1,000,000,000	500,000,000

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 BAW34										0.00	1,000,000,000	500,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.13491				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.69172				0.00	400,000,000	200,000,000
Total BAW36 SPOT										0.00	400,000,000	200,000,000
Total For BAW36										0.00	400,000,000	200,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.54176				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.22423				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	105.58703				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.75000	10.75000	10.75000	109.88712				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.12618				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.04591				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.08585				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.08602				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.10266				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.48328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.26094				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.25414				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.29765				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.26040				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.29702				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.22348				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.29685				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.22427				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.29713				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.26051				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.22566				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9(On 30/06/2024 Spot Bond					0.00000	101.26057				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	101.18765				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	101.47996				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	101.47996				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1(On 30/09/2024 Spot Bond					0.00000	101.51685				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1(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	
BAYB1(On 30/09/2022 Spot Bond					0.00000	101.48066				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1(On 30/09/2022 Spot Bond					0.00000	101.73938				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	101.55399				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030(On 18/04/2028 Spot Bond			7.69500	7.69500	7.69500	104.98229				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21(On 05/08/2033 Spot Bond					0.00000	100.32709				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.85470				0.00	0	
Total BDX31 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 BDX31									0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.23435			0.00	0	
Total BDX33 SPOT									0.00	0	
Total For BDX33									0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.18710			0.00	0	
Total BDX34 SPOT									0.00	0	
Total For BDX34									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.29500	104.07662	7.29500	109.94873			0.00	0	80,000,00
Total BGL07 SPOT									0.00	0	80,000,00
Total For BGL07									0.00	0	80,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.62234			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	0.00000			0.00	348,000,000	174,000,00
Total BGL12 SPOT									0.00	348,000,000	174,000,00
Total For BGL12									0.00	348,000,000	174,000,00
BGL13 On 20/08/2021 Spot Bond			6.33500	99.93062	6.33500	99.94796			0.00	0	
Total BGL13 SPOT									0.00	0	
Total For BGL13									0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.98586			0.00	0	
Total BGL14 SPOT									0.00	0	
Total For BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.60819			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.96092			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.11404			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.24755			0.00	1,400,000,000	700,000,00
Total BGL18 SPOT									0.00	1,400,000,000	700,000,00
Total For BGL18									0.00	1,400,000,000	700,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	105.13137			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.09254				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.32550				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.17771				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.47424				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.04500	109.91721	6.04500	109.89942				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.06656				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.20902				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.23202				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.42546				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.43292				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.75005				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.67900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.18400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.75000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.16100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	101.07689				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.06065				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.45082				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.06147				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.75945				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.96244				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	100.59689				0.00	1,000,000,000	500,000,000
Total BPPF23 SPOT										0.00	1,000,000,000	500,000,000

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 BPPF23										0.00	1,000,000,000	500,000,000
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.30947				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.57553				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.61894				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	100.27529				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.28775				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.29859				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.21670				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.87035				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.88276				0.00	400,000,000	200,000,000
Total CBL29 SPOT										0.00	400,000,000	200,000,000
Total For CBL29										0.00	400,000,000	200,000,000
CCT01 On 23/06/2023 Spot Bond			7.19000	111.18080	7.19000	111.15934				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.42000	112.72619	7.42000	112.70376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.14500	114.05824	8.14500	114.03349				0.00	0	700,000,00
Total CCT03 SPOT										0.00	0	700,000,00
Total For CCT03										0.00	0	700,000,00
CCT04 On 17/07/2027 Spot Bond			9.46000	104.18457	9.46000	102.78601				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.45541				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.27598				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.48024				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.86064				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.85015				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.68324				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.72491				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	162.93026	3.14000	162.83070				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.86000	1.86000	1.86000	164.89792				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN315 On 20/03/2023 Spot Bond			4.77000	112.22187	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	100.72293				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.07500	112.53605	7.07500	112.51478				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	115.18508	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	100.36290				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.48176				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.26431				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.54141	10.98000	103.51134				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	120.32013	6.50000	117.14700				0.00	0	
Total CLN384 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 CLN384										0.00	0	
CLN384 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	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.00421				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.11416				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.11322				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.86000	172.50011	1.86000	172.48676				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.29000	139.20045	5.29000	139.17697				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.73000	137.23264	5.73000	137.20789				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.09739				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	99.98331				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.03820				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.50500	106.36703	6.50500	106.34853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.41577				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.04698				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.18565				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.06945				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	82.70963	100.00000	82.53099				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 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	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.03856				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.00000	103.13464	6.00000	103.11796				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.30500	103.18480	6.30500	103.16739				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.17807				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.17435				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	99.88892				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.70500	113.81929	6.70500	113.79890				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.33366				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.71044				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.75028				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.16809				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.02584				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.38171				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.14433				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.35179				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.37175	9.96000	104.34419				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.14414	10.01000	103.11663				0.00	0	
Total CLN517 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 CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	99.96774				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.41905	9.60000	102.79007				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.10111				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	99.94278				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	104.19174	9.20000	104.16628				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.20915				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.85087				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.26260				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.64980				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.06277				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.10111				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.09019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.58918				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.92000	105.64669	8.92000	105.62164				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.47712				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.44411				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.66992				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	142.70500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	99.89550				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.75498				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.39000	106.61809	8.39000	106.59427				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.44000	109.00207	8.44000	108.97759				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.53000	108.51904	8.53000	108.49442				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 18/04/2028 Spot Bond					0.00000	313.35584				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.11711				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.17240				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.98475				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.74105				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	121.65900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.19641				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.70266	10.19000	102.71171				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.39000	109.02533	8.39000	109.00099				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.21099				0.00	0	
Total CLN564 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 CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.27723				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.28480				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.18507				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.62000	107.51941	8.62000	107.49475				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.18132				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.18604				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.09534				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.19313				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.56524				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.87571				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.20618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.90211				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.26143				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.51318				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	99.89126				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.53149				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.18654				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.00568				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.04232				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.10501				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.93810				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.71000	143.17038	3.71000	115.42853				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN593 On 24/11/2024 Spot Bond					0.00000	99.98503				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.85067				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	99.98503				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	102.23948				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.82620				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.08137				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.04232				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.04232				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.08400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.41953				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.26390				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.16362				0.00	0	
Total CLN605 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 CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.32829				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.58446				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.92920	9.32000	102.90359				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	100.46822				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.13070				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.20788				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.25588				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.81817				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.56332				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.65490				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.22139				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.38896				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.38761				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.45618				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	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.45171				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.31500	104.31332	6.31500	104.29569				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.06730				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.73023				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN628 On 31/07/2034 Spot Bond			11.82000	63.13690	11.82000	83.74211				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.11198				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.09000	101.47216	9.09000	101.44765				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.06698				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.06588				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.91796				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.20342				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.94732				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.06666				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.16236				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.15915				0.00	0	
Total CLN639 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 CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.07309				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.51606				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.02248				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.39974				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.02428				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.06666				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.28958				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.06666				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.05257				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.06666				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 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 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	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.21889				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.89924				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.69880				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.67000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.06000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	136.75300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.16451				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.98887				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.08080				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/05/2023 Spot Bond					0.00000	105.29836				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN666 On 18/09/2024 Spot Bond					0.00000	102.84110				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	99.93832				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.07417				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.15300				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25721	143.95064	4.25721	116.96831				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25721	143.95064	4.25721	116.96906				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.07577				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.08005				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.00436				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.71231				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.07716				0.00	0	
Total CLN681 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.11315				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.95978				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.98727				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.45354				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.17607				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.17585				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.03013				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.82166				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.03023				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.12534				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	83.83998				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	82.28427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.51867				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.16858				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.16735				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.04784				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	79.66144				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.64000				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	84.41914				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	85.78289				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.08219				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.10776				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.00594				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.92493				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	81.17254				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	101.00814				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.15009				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.01280				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.01280				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.01280				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	79.94584				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.99808				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	78.92521				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	79.25323				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.12346				0.00	0	
Total CLN722 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 CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.97617				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.92866				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.92866				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.92866				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.94583				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.94583				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.94583				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.52339				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.58328				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	84.23565				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	101.01803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.19632				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	93.27780				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.11596				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.16743				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.63400				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	91.86203				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.06559				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.08759				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.32304				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.40314				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.38498				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN746 On 28/02/2024 Spot Bond					0.00000	101.61688				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.03019				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.39065				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	101.00875				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.77662				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	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.45518				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.70868				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 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 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	101.10625				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.07305				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.83989				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	100.35978				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.33866				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	91.53927				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.69500	105.00395	7.69500	104.98229				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.93500	109.60426	7.93500	109.58096				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.66000	108.73936	9.66000	108.71134				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.42500	111.55486	6.42500	111.53559				0.00	0	50,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.14000	106.49129	7.14000	106.47088				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.45000	98.27394	11.45000	98.24405				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.04000	99.23533	10.04000	99.20878				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.50500	9.50500	9.50500	106.85701				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.03017				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.93591				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.68789				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.44916				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.19740				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.00666				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DNG10 On 28/09/2021 Spot Bond					0.00000	100.92390				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.21285				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.37498				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.64154				0.00	600,000,000	300,000,000
Total DSY02 SPOT										0.00	600,000,000	300,000,000
Total For DSY02										0.00	600,000,000	300,000,000
DSY03 On 21/11/2024 Spot Bond			8.79000	8.79000	8.79000	107.27076				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.43997				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.00015				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.55500	104.79038	6.55500	104.77171				0.00	0	756,000,000
Total DV23 SPOT										0.00	0	756,000,000
Total For DV23										0.00	0	756,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	36.42108	100.00000	36.33958				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	36.42108	100.00000	36.33958				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	108.13594	6.17500	108.11807				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15440	9.69000	100.12865				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.15440	9.69000	100.12865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.41500	93.65973	11.41500	93.63148				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	100.16078	10.10000	100.13397				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.16078	10.10000	100.13397				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.90170				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.66209				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.51304				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.56717				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.10106				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.45527				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.32237				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.26790				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	97.21926				0.00	0	
Total DVFB25 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 DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.29666				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.29407				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.79436				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.31048				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.18571				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.00012				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.71000	106.49623	5.71000	106.47994				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.61500	112.12788	6.61500	112.10805				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.12500	109.48711	5.12500	109.46913				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.08500	94.60848	5.08500	94.59302				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	135.20365	2.25000	135.19180				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.82000	146.94235	3.82000	146.92329				0.00	0	1,991,000.00

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 EL28 SPOT										0.00	0	1,991,000,00
Total For EL28										0.00	0	1,991,000,00
EL29 On 19/11/2029 Spot Bond			3.83300	133.06124	3.83300	133.04394				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.87500	128.74205	3.87500	128.72515				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.76500	111.46196	4.76500	111.44463				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.05500	96.73051	5.05500	96.71479				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	135.20365	2.25000	135.19180				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	165.18969				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	162.54797				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	125.64497				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.62052				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	122.84277				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.12636				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	115.45204				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.96682				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.52894				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.39125				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.10500	105.24672	9.10500	105.22125				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			10.83000	10.83000	10.83000	97.87550				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	102.17046				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			9.19000	105.06941	9.19000	103.60642				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.19000	9.19000	9.19000	104.61127				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.31500	11.31500	11.31500	77.34402				0.00	0	
Total EMM07P 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.35000	10.35000	10.35000	102.95830				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.31500	11.31500	11.31500	96.91465				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.25418				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	101.09209				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	101.12366				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.06257				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	101.03415				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.19349				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	99.85011				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	99.89559				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.19561				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	101.02456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	101.16860				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.20178				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.57108				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.17231				0.00	2,000,000,000	1,000,000,000
Total EQT005 SPOT										0.00	2,000,000,000	1,000,000,000
Total For EQT005										0.00	2,000,000,000	1,000,000,000
EQT00: On 30/10/2023 Spot Bond					0.00000	100.37338				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.91886				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.08938				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.08528				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.09588				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.08609				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.09015				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.08401				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.08203				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.09420				0.00	0	1,650,000,00
Total ERSA28 SPOT										0.00	0	1,650,000,00
Total For ERSA28										0.00	0	1,650,000,00
ES23 On 25/01/2023 Spot Bond			5.96500	106.21638	5.96500	106.19942				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.79867	10.00000	100.77194				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.19000	101.79208	8.19000	101.76976		25,780,185,522,000.00		3,147,763,800	8,973,881,90	
Total ES26 SPOT								25,780,185,522,000.00		3,147,763,800	8,973,881,90	
Total For ES26								25,780,185,522,000.00		3,147,763,800	8,973,881,90	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.07581	7.85000	103.05413				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.15500	79.37411	11.13000	79.48616		392,266,906,907,000.00		35,165,119,400	77,912,559,70	
Total ES33 SPOT								392,266,906,907,000.00		35,165,119,400	77,912,559,70	
Total For ES33								392,266,906,907,000.00		35,165,119,400	77,912,559,70	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.29433	7.50000	103.27367				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.69000	78.10166	11.67000	78.20033		1,117,921,714,000.00		95,630,600	1,149,815,30	
Total ES42 SPOT								1,117,921,714,000.00		95,630,600	1,149,815,30	
Total For ES42								1,117,921,714,000.00		95,630,600	1,149,815,30	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.79025	8.50000	102.76688				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	101.11250				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.24164				0.00	2,000,000,000	1,000,000,000
Total EXX05 SPOT										0.00	2,000,000,000	1,000,000,000
Total For EXX05										0.00	2,000,000,000	1,000,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.02136				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.08940				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.04110				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.10371				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.10839				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.38970				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.87557				0.00	1,000,000,000	500,000,000
Total FIFB19 SPOT										0.00	1,000,000,000	500,000,000
Total For FIFB19										0.00	1,000,000,000	500,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.99280				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.28826				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.30774				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.92299				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	100.68531				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.28793				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.90909				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.92200				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.52563				0.00	0	5,063,750,00
Total FRB25 SPOT										0.00	0	5,063,750,00
Total For FRB25										0.00	0	5,063,750,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.42215				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.89000	107.22655	8.89000	107.20107				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.30116				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.93300				0.00	0	2,500,000,00
Total FRB29 SPOT										0.00	0	2,500,000,00
Total For FRB29										0.00	0	2,500,000,00
FRB30 On 19/04/2026 Spot Bond			8.10500	103.00315	8.10500	102.98079				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI22 On 31/01/2022 Spot Bond			1.32000	172.90609	1.32000	172.89524				0.00	0	500,000,00
Total FRBI22 SPOT										0.00	0	500,000,00
Total For FRBI22										0.00	0	500,000,00
FRBI23 On 07/12/2023 Spot Bond			1.78800	319.46447	1.78800	319.44033				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.57500	2.57500	2.57500	152.08554				0.00	0	1,500,000,00
Total FRBI25 SPOT										0.00	0	1,500,000,00
Total For FRBI25										0.00	0	1,500,000,00
FRBI28 On 31/03/2028 Spot Bond			3.67000	201.64691	3.67000	201.62149				0.00	0	23,000,00
Total FRBI28 SPOT										0.00	0	23,000,00
Total For FRBI28										0.00	0	23,000,00
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	107.03054				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	214.78888				0.00	0	20,000,00
Total FRBI33 SPOT										0.00	0	20,000,00
Total For FRBI33										0.00	0	20,000,00
FRBI46 On 31/03/2046 Spot Bond			5.31500	91.34387	5.31500	91.32833				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.32000	90.81118	5.32000	90.79580				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.30000	6.30000	6.30000	82.26664				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.37000	6.37000	6.37000	81.49844				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	145.66596				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.42710				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			1.97000	172.41764	1.97000	172.40379				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.83000	171.77561	2.83000	171.75786				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.19402				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.10131				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.24977				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.88424				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.39087				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.61240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	101.11591				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	111.85426				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.24976				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.02163				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	109.91801				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.97330				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.96764				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.11042				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.11232				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.28754				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 25/04/2023 Spot Bond					0.00000	102.23439				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.46035				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.58906				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.31742				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	99.94744				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	103.10068				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.95264				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.09519				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.20171				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	99.79423				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.16672				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.39597				0.00	0	
Total FRC317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.08145				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.20151				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.22911				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.10704				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.76955				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.08492				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.75118				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	99.94516				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.25137				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.58079				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.95214				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.46423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.92910				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.63681				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.56909				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.42127				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.99579				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.62314				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.29058				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.45552				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.44613				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.42335				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.38455				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	101.42823				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.83522				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.42984				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	100.86210				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.43049				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.42060				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.42585				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.30955				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.42166				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.41023				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.40504				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.82801				0.00	0	
Total FRC362 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.19310				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.67204				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.76211				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	101.62774				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 26/08/2021 Spot Bond					0.00000	99.96118				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.35216				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36: On 26/08/2021 Spot Bond					0.00000	99.96274				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.81225				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.82066				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.50571				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.50343				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.07040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.53459				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.23361				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.23226				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.61000	2.61000	2.61000	171.92264				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.55000	2.55000	2.55000	171.96762				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.53000	2.53000	2.53000	171.98263				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.53000	100.74789	4.53000	100.73292				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.93500	108.60542	4.93500	108.58811				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.53565				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.00003				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.59119				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.35102				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.83585				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.91374				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.87686				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.73821				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.88516				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.00162				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.90036				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	95.84338				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	109.00749				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.96310				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.42702				0.00	0	
Total FRS104 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 FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.04500	107.08415	5.04500	107.06676				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.81500	217.94157	4.81500	217.90737				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.18500	105.18465	5.18500	105.16718				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	217.27932				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.44000	147.84410	3.44000	147.82643				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.49191	3.70500	127.47576				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.98500	107.91075	4.98500	107.89340				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.96500	214.82344	4.96500	214.78888				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.01500	213.79602	5.01500	213.76134				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.97000	120.40026	2.97000	150.12307				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.04500	213.18242	5.04500	213.14768				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.18500	105.18465	5.18500	105.16718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.36000	193.60820	4.36000	193.58021				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.93500	95.67166	5.93500	95.65389				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.25000	194.86473	4.25000	194.83711				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.31000	194.17818	4.31000	194.15036				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.55500	203.06989	5.55500	203.03407				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.88500	96.27267	5.88500	96.25490				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.18500	5.18500	5.18500	105.16718				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.16500	105.45352	5.16500	105.43606				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.12000	196.36180	4.12000	196.33467				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.32500	207.55690	5.32500	207.52152				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.25000	194.86473	4.25000	194.83711				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS143 On 31/03/2028 Spot Bond			4.25000	194.86473	4.25000	194.83711				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.65100	201.87363	3.65100	201.84828				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.74000	146.40066	3.74000	146.38199				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.67000	172.64273	1.67000	172.63026				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.60000	190.89889	4.60000	190.87005				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.64000	190.45160	4.64000	190.42263				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.71000	146.54426	3.71000	146.52568				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.11500	196.41965	4.11500	196.39251				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.65000	4.65000	4.65000	190.31095				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	16.53836				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.96496				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.56897				0.00	0	
Total FRS171 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 FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.62573				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.03333				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.94645				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	176.61230				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	198.63501				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	147.36747				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	182.01567				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	32.34003				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.25172				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.28827				0.00	0	100,000,00
Total FRS199 SPOT										0.00	0	100,000,00
Total For FRS199										0.00	0	100,000,00
FRS199 On 12/08/2025 Spot Bond					0.00000	100.17396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	99.95671				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 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	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.63132				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.02258				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.85807				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 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	
FRS22 On 06/07/2022 Spot Bond					0.00000	101.37619				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
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	100.99579				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	100.64397				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.11511				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	102.56795				0.00	0	
Total FRS235 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 FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.00238				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	117.21886				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.57498				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	102.00494				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.91655				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.89820				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	111.40589				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.65167				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.88795				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.30955				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.31020				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.24534				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.30825				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.13966				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 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	
FRS25 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	
FRS25 On 23/01/2024 Spot Bond					0.00000	110.48833				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.92740				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.40609				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	101.64060				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 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	
FRS26 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	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	99.96200				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.98634				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	110.56307				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.99374				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	108.33414				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.36325				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	103.50661				0.00	0	
Total FRS272 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 FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.57411				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.06883				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.88000	1.88000	1.88000	318.81030				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.62000	320.61768	1.62000	320.59495				0.00	0	14,000,00
Total FRS37 SPOT										0.00	0	14,000,00
Total For FRS37										0.00	0	14,000,00
FRS43 On 07/12/2023 Spot Bond			1.62000	1.62000	1.62000	320.59495				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.91000	173.21561	0.91000	173.20666				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.91000	173.21561	0.91000	173.20666				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.29394				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.88500	100.50164	4.88500	100.48576				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.33500	72.00313	4.33500	110.34744				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	150.66658				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	149.28758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.68000	2.68000	2.68000	313.39747				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	103.68928				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.25500	115.38264	6.25500	115.36323				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.49000	111.88649	6.49000	111.86708				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.03000	114.19114	7.03000	114.16959			152,103,892,000.00		21,636,400	99,600,00
Total FRX26 SPOT									152,103,892,000.00		21,636,400	99,600,00
Total For FRX26									152,103,892,000.00		21,636,400	99,600,00
FRX27 On 07/03/2027 Spot Bond			7.15500	118.38015	7.15500	118.35754				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.70000	113.58315	7.70000	113.55984				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.49000	108.10541	8.49000	108.08098				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.80000	104.51790	8.80000	104.49345				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.99500	114.46076	8.99500	114.43325				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.47500	81.35156	10.47500	81.32887				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.96065				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.31957				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.03856				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.03651				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.03788				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.03829				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.90489				0.00	0	20,000,00
Total GBL05 SPOT										0.00	0	20,000,00
Total For GBL05										0.00	0	20,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	101.15588				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.02328				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.03261				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.97352				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.97000				0.00	0	
Total GH5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.95796				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	113.16065	3.68000	113.14634				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.85355				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.08726				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.66406				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.15500	111.48455	6.15500	111.46608				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.45361				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.48069				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.29000	112.08738	6.29000	112.06841				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.58819				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.51761				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.16038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.39793				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.95043				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.67377				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.97829				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.69750				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.55471				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.90871				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.13592				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.93435				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.11773				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.31479				0.00	400,000,000	200,000,000
Total GRT36 SPOT										0.00	400,000,000	200,000,000
Total For GRT36										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	100.79530				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.31296				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.08323				0.00	900,000,000	450,000,000
Total GRT40 SPOT										0.00	900,000,000	450,000,000
Total For GRT40										0.00	900,000,000	450,000,000
GRT41 On 20/11/2024 Spot Bond					0.00000	99.28048				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.04048				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.00654				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.47173				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.50996				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.53562				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.07218				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.55539				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.99929				0.00	0	
Total H10T4 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 H10T4									0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.70872			0.00	0	
Total H12T1 SPOT									0.00	0	
Total For H12T1									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.24486			0.00	0	
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.26312			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.14095			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.30659			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.34073			0.00	400,000,000	200,000,000
Total HILB09 SPOT									0.00	400,000,000	200,000,000
Total For HILB09									0.00	400,000,000	200,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.75399			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.27448			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.14724			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.15755			0.00	0	
Total HILB13 SPOT									0.00	0	
Total For HILB13									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.84976			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.79816			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.78349				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.22000	316.52307	2.22000	316.49549				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.57000	2.57000	2.57000	322.04812				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.83000	103.03852	9.83000	103.01121				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.86000	77.14152	4.86000	100.22383				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.13000	87.85900	11.13000	87.83315		378,819,506,898,000.00		34,035,894,600	19,177,947,300	
Total HWAY34 SPOT								'8,819,506,898,000.00		34,035,894,600	19,177,947,300	
Total For HWAY34								'8,819,506,898,000.00		34,035,894,600	19,177,947,300	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.75490	100.00000	9.73343				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.19500	87.02309	11.19500	86.99733				0.00	0	5,020,000,000
Total HWAY35 SPOT										0.00	0	5,020,000,000
Total For HWAY35										0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.75349	100.00000	9.73203				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	100.75822				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.51778				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	99.90780				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.29500	153.50847	2.29000	153.52014			29,768,445,000,000.00	12,971,000,000	410,224,000,00	
Total I2025 SPOT									29,768,445,000,000.00	12,971,000,000	410,224,000,00	
Total For I2025									29,768,445,000,000.00	12,971,000,000	410,224,000,00	
I2029 On 31/03/2029 Spot Bond			3.20000	113.74262	3.21000	113.65097			26,303,360,000,000.00	8,219,800,000	190,399,860,00	
Total I2029 SPOT									26,303,360,000,000.00	8,219,800,000	190,399,860,00	
Total For I2029									26,303,360,000,000.00	8,219,800,000	190,399,860,00	
I2033 On 28/02/2033 Spot Bond			4.02000	106.02977	4.03000	105.90892			22,542,765,060,000.00	5,607,653,000	211,336,223,30	
Total I2033 SPOT									22,542,765,060,000.00	5,607,653,000	211,336,223,30	
Total For I2033									22,542,765,060,000.00	5,607,653,000	211,336,223,30	
I2038 On 31/01/2038 Spot Bond			4.27000	118.37041	4.28500	118.12215			931,638,501,276,000.00	218,182,318,800	357,963,697,00	
Total I2038 SPOT									931,638,501,276,000.00	218,182,318,800	357,963,697,00	
Total For I2038									931,638,501,276,000.00	218,182,318,800	357,963,697,00	
I2046 On 31/03/2046 Spot Bond			4.31500	107.45878	4.31500	107.44336			160,197,398,952,000.00	37,125,700,800	283,324,920,40	
Total I2046 SPOT									160,197,398,952,000.00	37,125,700,800	283,324,920,40	
Total For I2046									160,197,398,952,000.00	37,125,700,800	283,324,920,40	
I2050 On 31/12/2050 Spot Bond			4.33000	108.46355	4.32000	108.64926			242,289,091,166,000.00	55,955,910,200	333,674,205,10	
Total I2050 SPOT									242,289,091,166,000.00	55,955,910,200	333,674,205,10	
Total For I2050									242,289,091,166,000.00	55,955,910,200	333,674,205,10	
IBL101 On 24/05/2022 Spot Bond			6.02000	6.02000	6.02000	104.44306			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.45582			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.34000	315.71211	2.34000	315.68359			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.07341			0.00	0		
Total IBL114 SPOT									0.00	0		
Total For IBL114									0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.00009			0.00	0		
Total IBL115 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.29614				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.09894				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.60198				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	99.98542				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.58312				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.16652				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.07107				0.00	10,000,000,000	10,000,000,000
Total IBL133 SPOT										0.00	10,000,000,000	10,000,000,000
Total For IBL133										0.00	10,000,000,000	10,000,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.63715				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.20014				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.13742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.03688				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.03665				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.96988				0.00	0	100,000,00
Total IBL145 SPOT										0.00	0	100,000,00
Total For IBL145										0.00	0	100,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.77964				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.97701				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.97590				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.43070				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.04778				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.44152				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.41456				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.42795				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL159 On 09/02/2023 Spot Bond					0.00000	100.18298				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.23198				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.11862				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.55980				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.57942				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.01597				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.01847				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	99.97296				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.48197				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.49858				0.00	3,000,000,000	1,500,000,000
Total IBL178 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IBL178										0.00	3,000,000,000	1,500,000,000
IBL179 On 15/11/2021 Spot Bond					0.00000	100.12616				0.00	0	
Total IBL179 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 IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
Total IBL180 SPOT										0.00	0	50,000,000,00
Total For IBL180										0.00	0	50,000,000,00
IBL36 On 31/01/2022 Spot Bond			0.99000	0.99000	0.99000	173.14581				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.66500	108.27806	6.66500	108.25878				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.26000	172.95131	1.26000	172.94073				0.00	0	27,000,00
Total IBL67 SPOT										0.00	0	27,000,00
Total For IBL67										0.00	0	27,000,00
IBL78 On 25/11/2022 Spot Bond			5.09500	108.38803	5.09500	108.37321				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.11357				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.15436				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.09000	106.46426	8.09000	106.44133				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.73000	112.06699	9.73000	112.35969				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.15484				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.81000	110.59394	8.81000	110.56789				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	99.55753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.15317				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.07557				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.69019				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.19691				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.96719				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.63573				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.91622				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.50331				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.48795				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	101.02279				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			7.54000	105.15432	7.54000	105.13305				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.54000	105.15432	7.54000	105.13305				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.88694				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.67768				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.54760				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.35317				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.30051				0.00	0	40,000,00
Total INLV07 SPOT										0.00	0	40,000,00
Total For INLV07										0.00	0	40,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.39736				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.61207				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.03689				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.92975				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.94665				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.79810				0.00	0	
Total IPF21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.29899				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.27356				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.58827				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.19628				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.19958				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.86802				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.35581				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.81564				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.05322				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.15076				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.96337				0.00	600,000,000	300,000,000
Total IPFG01 SPOT										0.00	600,000,000	300,000,000
Total For IPFG01										0.00	600,000,000	300,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.16750	2.75000	100.16005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.01000	186.37074	5.01000	186.34056				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.00421				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.33891				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.41000	3.41000	3.41000	171.32495				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.53590				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.03500	105.15168	8.03500	105.12871				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.63415				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	104.18458				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.45890				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.86000	172.50011	1.86000	172.48676				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.31923				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV050 On 26/06/2024 Spot Bond					0.00000	103.92223				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.91000	187.46366	4.91000	187.43380				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.52000	103.47764	6.52000	103.45950				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.14900				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.12562				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.15603				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	99.89073				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.33563				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.21290				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.61746				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.67414				0.00	0	
Total IVC146 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.90990				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.31528				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.29059				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.41486				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.28715				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.05526				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.89489				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.17600				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.91191				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.74764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.16803				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.14944				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.00407				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.27873	7.40000	101.25863				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.99756				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.39548				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.09370				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.03881				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.46428	7.23000	100.44489				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.77781				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.18480				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2022 Spot Bond			7.24000	99.59263	7.24000	99.50629			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	4.00000			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	99.91241			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	99.83589			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	99.75948			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	99.67530		123,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVZ059 SPOT								123,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVZ059								123,000,000,000,000.00	30,000,000,000	30,000,000,000	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.59725		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	99.54156		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	99.44149		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	99.27759		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	99.19920		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	99.12095		0.00	0		
Total IVZ065 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 IVZ065									0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.04281			0.00	0	
Total IVZ066 SPOT									0.00	0	
Total For IVZ066									0.00	0	
IVZ067 On 25/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		430,000,000,000,000.00	24,300,000,000	47,400,000,00	
Total IVZ067 SPOT								30,000,000,000,000.00	24,300,000,000	47,400,000,00	
Total For IVZ067								30,000,000,000,000.00	24,300,000,000	47,400,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total JIBAR SPOT								0.00	0	0	
Total For JIBAR								0.00	0	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.21042		0.00	0	0	
Total JPM002 SPOT								0.00	0	0	
Total For JPM002								0.00	0	0	
KAP007 On 26/10/2021 Spot Bond			6.00500	104.03569	6.00500	104.01876		0.00	0	0	
Total KAP007 SPOT								0.00	0	0	
Total For KAP007								0.00	0	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.60196		0.00	0	0	
Total KAP012 SPOT								0.00	0	0	
Total For KAP012								0.00	0	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.16985		0.00	0	0	
Total KAP013 SPOT								0.00	0	0	
Total For KAP013								0.00	0	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.52239		0.00	0	0	
Total KAP014 SPOT								0.00	0	0	
Total For KAP014								0.00	0	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.24165		0.00	0	0	
Total KAP015 SPOT								0.00	0	0	
Total For KAP015								0.00	0	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.43942		0.00	0	0	
Total KAP016 SPOT								0.00	0	0	
Total For KAP016								0.00	0	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.01111		0.00	0	0	
Total KAP017 SPOT								0.00	0	0	
Total For KAP017								0.00	0	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.75975		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 KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.40515				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.16080				0.00	0	5,000,000.00
Total KAP11 SPOT										0.00	0	5,000,000.00
Total For KAP11										0.00	0	5,000,000.00
KW01 On 31/10/2027 Spot Bond			8.63000	127.18930	8.63000	127.16010				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.98124				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.75587				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.98500	104.55345	6.98500	104.53384				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	97.25387				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.00500	107.23880	9.00500	107.21299				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.73507				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.92000	96.71196	11.92000	96.68153				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.05500	101.49759	10.05500	101.47040				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK30 On 20/09/2021 Spot Bond					0.00000	100.30755				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.41863				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.20541				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.81041				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.99179				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.57933				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.12158				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.57542				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.51500	107.83521	6.51500	107.81632				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.87262				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.67473				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.52247				0.00	1,000,000,000	500,000,000
Total LGL09 SPOT										0.00	1,000,000,000	500,000,000

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 LGL09										0.00	1,000,000,000	500,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.07803				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.27988				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.26090				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.68046				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.04070				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.04190				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.26868				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.06439				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.85401				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.07063				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.07632				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	99.92103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	99.91539				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.94469				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.37166				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.78372				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.15078				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.21849				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.96297				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.74072				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.75599				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.31104				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 12/03/2023 Spot Bond					0.00000	101.23000				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.73006				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.54000	7.54000	7.54000	113.02843				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.85500	104.99088	5.85500	104.97442				0.00	0	1,050,000.00
Total MMIG05 SPOT										0.00	0	1,050,000.00
Total For MMIG05										0.00	0	1,050,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.88798				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.99725				0.00	800,000,000	400,000.00
Total MMIG07 SPOT										0.00	800,000,000	400,000.00
Total For MMIG07										0.00	800,000,000	400,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	101.19974				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.19000	106.53159	8.19000	106.50823				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.17760				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.44000	100.77574	8.44000	100.75609				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.34552				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.48671				0.00	0	
Total MTN09 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 MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.96419				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.60192				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.48937				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.18864				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.19563				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.74396				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.03010				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.10547				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.14473				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.98714				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.08222				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.43027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.13500	101.06814	8.13500	101.04624				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.46403				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.00085				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.49252				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.92492				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.72272				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.47561				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6E26 On 20/03/2026 Spot Bond					0.00000	101.01285				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.30480				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.94653				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.88046				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.13301				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.34756				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.54476				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.25500	104.51177	6.25500	104.49428				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.60500	106.80802	6.60500	106.78916				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.07000	106.27492	9.07000	106.24931				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.52230				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.46265				0.00	0	
Total NBG02G 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 NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.34603				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.60636				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.38941				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.35571				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.17000	112.51304	6.17000	112.49446				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.47000	101.78656	5.47000	101.77169				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.40500	109.60783	6.40500	109.58904				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.66000	112.18709	7.66000	112.16405				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.00000	104.89613	6.00000	104.87919				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.97500	115.89409	6.97500	115.87239				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.00500	113.13357	8.00500	113.10945				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.09500	108.52758	5.09500	108.51274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.67500	117.38240	6.67500	117.36145				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.71500	118.56225	7.71500	118.53786				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
NBK24I On 11/02/2022 Spot Bond					0.00000	100.17544				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	107.31002				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.51322				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	35.77587	100.00000	35.69712				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.21833				0.00	0	100,000.00
Total NBK26B SPOT										0.00	0	100,000.00
Total For NBK26B										0.00	0	100,000.00
NBK27 On 10/05/2026 Spot Bond			7.89500	115.78898	7.89500	115.76462				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.53500	108.71773	5.53500	108.70161				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.08500	114.68982	7.08500	114.66812				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.95500	108.42102	5.95500	108.40372				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			5.58500	110.56761	5.58500	110.55107				0.00	0	500,000,00
Total NBK31A SPOT										0.00	0	500,000,00
Total For NBK31A										0.00	0	500,000,00
NBK31 On 17/02/2023 Spot Bond					0.00000	101.51835				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.98444				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.05908				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.86500	9.86500	9.86500	74.13677				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.33566				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.47048				0.00	6,360,000,000	5,830,000,00
Total NBK42B SPOT										0.00	6,360,000,000	5,830,000,00
Total For NBK42B										0.00	6,360,000,000	5,830,000,00
NBK43 On 20/02/2024 Spot Bond					0.00000	101.73453				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.84583				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.04874				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.42558				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48 On 09/11/2021 Spot Bond					0.00000	100.20161				0.00	0	
Total NBK48B 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 NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.82730				0.00	1,820,000,000	1,820,000,000
Total NBK49B SPOT										0.00	1,820,000,000	1,820,000,000
Total For NBK49B										0.00	1,820,000,000	1,820,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.14833				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.22566				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.46371				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.58439				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.68787				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.39633				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK56 On 01/08/2024 Spot Bond					0.00000	100.29463				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK57 On 01/08/2026 Spot Bond					0.00000	100.38485				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK58 On 01/08/2029 Spot Bond					0.00000	99.71557				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK59 On 24/02/2023 Spot Bond					0.00000	100.14643				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK60 On 24/02/2025 Spot Bond					0.00000	100.39730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.04097				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.52788				0.00	8,020,000,000	8,020,000,000
Total NBKB62 SPOT										0.00	8,020,000,000	8,020,000,000
Total For NBKB62										0.00	8,020,000,000	8,020,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.57016				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99566				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.03500	108.19137	9.03500	108.16539				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.98707				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.07000	107.65592	9.07000	107.62998				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99566				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.00928				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.02646				0.00	0	
Total NCLN91 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 NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.01302				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.01302				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	100.85126				0.00	40,000,000	20,000,00
Total NEDT1B SPOT										0.00	40,000,000	20,000,00
Total For NEDT1B										0.00	40,000,000	20,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	101.51813				0.00	912,000,000	456,000,00
Total NGL01 SPOT										0.00	912,000,000	456,000,00
Total For NGL01										0.00	912,000,000	456,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	99.94962				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.75121				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.05141				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.26847				0.00	0	200,000,00
Total NGL04 SPOT										0.00	0	200,000,00
Total For NGL04										0.00	0	200,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.53605				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.50517				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.09008				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.10713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.10298				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.11456				0.00	1,000,000,000	1,000,000,000
Total NGLT1A SPOT										0.00	1,000,000,000	1,000,000,000
Total For NGLT1A										0.00	1,000,000,000	1,000,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.03624				0.00	0	3,770,000,000
Total NGLT1B SPOT										0.00	0	3,770,000,000
Total For NGLT1B										0.00	0	3,770,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.43457				0.00	400,000,000	200,000,000
Total NGT103 SPOT										0.00	400,000,000	200,000,000
Total For NGT103										0.00	400,000,000	200,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.28007				0.00	0	2,990,000,000
Total NGT104 SPOT										0.00	0	2,990,000,000
Total For NGT104										0.00	0	2,990,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.55721				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.42073				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.01039				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.75707				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.48096				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.23066				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 26/04/2022 Spot Bond					0.00000	101.82286				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.55234				0.00	0	1,962,600,00
Total NHM011 SPOT										0.00	0	1,962,600,00
Total For NHM011										0.00	0	1,962,600,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.51251				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.16551				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.34931				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.26275				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.76622				0.00	300,000,000	400,000,00
Total NHM018 SPOT										0.00	300,000,000	400,000,00
Total For NHM018										0.00	300,000,000	400,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	99.93519				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	99.96087				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.01500	5.01500	5.01500	213.76134				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.62000	3.62000	3.62000	202.21893				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.04500	3.04500	3.04500	149.75380				0.00	0	
Total NI25 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 NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.50500	3.50500	3.50500	111.35577				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			5.03500	5.03500	5.03500	107.20400				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	149.23861				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.64798	3.45000	199.62397				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	150.22172				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.26500	3.26500	3.26500	206.51963				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.41000	204.77487	3.41000	204.75047				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.15000	105.65572	5.15000	105.63827				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.44550				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.07900				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.48030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.73000				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.09610				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.13410				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.80980				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.29480				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.61260				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.88830				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.67640				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.26220				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN043 On 03/03/2023 Spot Bond					0.00000	147.95250				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.18286				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	147.73850				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	143.17730				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.07626				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.14350				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.56457				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.13890				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.31127				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.54398				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.13363				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.65105				0.00	0	
Total NN075 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 NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.97300				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.73556				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.39578				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.06936				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.79710				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	122.43000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	118.70000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	124.44000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	123.01000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	123.17920				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	113.54310				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.01639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	92.39694				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	109.42620				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	113.54310				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	109.41150				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF034 On 25/08/2021 Spot Bond					0.00000	99.97302				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF035 On 25/08/2021 Spot Bond					0.00000	99.97302				0.00	30,000,000,000	
Total NNF036 SPOT										0.00	30,000,000,000	
Total For NNF036										0.00	30,000,000,000	
NNF036 On 01/09/2021 Spot Bond					0.00000	99.87994				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF037 On 14/09/2021 Spot Bond					0.00000	100.87707				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF038 On 29/12/2021 Spot Bond					0.00000	100.74645				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF039 On 05/08/2024 Spot Bond					0.00000	132.75900				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04(On 20/10/2021 Spot Bond					0.00000	100.42977				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04(On 20/10/2021 Spot Bond					0.00000	100.42977				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04(On 20/07/2026 Spot Bond					0.00000	94.53064				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04(On 26/10/2021 Spot Bond					0.00000	101.36055				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04(On 29/10/2021 Spot Bond					0.00000	101.33438				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04(On 29/10/2021 Spot Bond					0.00000	100.31524				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	101.26904				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04(On 05/05/2022 Spot Bond					0.00000	100.23046				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04(On 08/11/2021 Spot Bond					0.00000	100.21546				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05(On 12/11/2021 Spot Bond					0.00000	100.15470				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05(On 18/11/2021 Spot Bond					0.00000	100.06473				0.00	0	
Total NNF051 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 NNF051									0.00	0	
NNF05: On 22/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000
Total NNF052 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000
Total For NNF052									10,000,000,000,000.00	3,000,000,000	3,000,000,000
NNF05: On 23/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	20,000,000,000
Total NNF053 SPOT									10,000,000,000,000.00	40,000,000,000	20,000,000,000
Total For NNF053									10,000,000,000,000.00	40,000,000,000	20,000,000,000
NNF06 On 12/09/2024 Spot Bond					0.00000	109.49300			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.05026			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.44325			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.00004			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.00012			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.00000			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.00000			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.62557			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.00014			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.00005			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.00000				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.66659				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.67500	110.08899	6.67500	110.06935				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.50000	200.47570	2.50000	200.45671				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.37500	117.71932	9.37500	117.68986				0.00	0	7,740,000,00
Total NRA028 SPOT										0.00	0	7,740,000,00
Total For NRA028										0.00	0	7,740,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.03052	100.00000	14.99726				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	101.22990				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.12668				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.09353				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.98551				0.00	0	1,200,000,00
Total NTC26 SPOT										0.00	0	1,200,000,00
Total For NTC26										0.00	0	1,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC27 On 12/06/2023 Spot Bond					0.00000	100.97872				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.99204				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.94727				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	101.13201				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.47600				0.00	0	19,000,000,0€
Total NTC32 SPOT										0.00	0	19,000,000,0€
Total For NTC32										0.00	0	19,000,000,0€
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.95275				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.71374				0.00	0	750,000,0€
Total OMI01 SPOT										0.00	0	750,000,0€
Total For OMI01										0.00	0	750,000,0€
OML06 On 19/03/2022 Spot Bond			5.84500	106.89796	5.84500	106.88122				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.29200	116.02690	7.29200	116.00433				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML09 On 14/09/2022 Spot Bond			6.07000	109.69373	6.07000	109.67591				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.61500	117.84529	7.61500	117.82135				0.00	0	720,000,0€
Total OML10 SPOT										0.00	0	720,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML10										0.00	0	720,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.98115				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.56619				0.00	1,000,000,000	500,000,00
Total OML12 SPOT										0.00	1,000,000,000	500,000,00
Total For OML12										0.00	1,000,000,000	500,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.40357				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.39350				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.63766				0.00	0	1,500,000,00
Total PEP03 SPOT										0.00	0	1,500,000,00
Total For PEP03										0.00	0	1,500,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.31370				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	99.90021				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.68276				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	99.90396				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.04188				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.04748				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.04828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.04908				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.34000	115.53844	7.29000	115.75156			061,730,822,026,000.00	1,370,808,013,900	3,394,613,827,10	
Total R186 SPOT									1,730,822,026,000.00	370,808,013,900	394,613,827,10	
Total For R186									1,730,822,026,000.00	370,808,013,900	394,613,827,10	
R197 On 07/12/2023 Spot Bond			1.27000	323.03725	1.27000	323.01740			788,543,000,000.00	620,900,000	41,389,549,60	
Total R197 SPOT									788,543,000,000.00	620,900,000	41,389,549,60	
Total For R197									788,543,000,000.00	620,900,000	41,389,549,60	
R202 On 07/12/2033 Spot Bond			4.01500	235.52016	4.01500	235.48828			116,842,531,333,000.00	29,101,502,200	156,353,488,90	
Total R202 SPOT									16,842,531,333,000.00	29,101,502,200	156,353,488,90	
Total For R202									16,842,531,333,000.00	29,101,502,200	156,353,488,90	
R2023 On 28/02/2023 Spot Bond			5.02500	103.79236	5.00500	103.80809			499,495,875,105,000.00	99,402,164,200	922,663,996,50	
Total R2023 SPOT									19,495,875,105,000.00	99,402,164,200	922,663,996,50	
Total For R2023									19,495,875,105,000.00	99,402,164,200	922,663,996,50	
R2030 On 31/01/2030 Spot Bond			8.92000	95.13819	8.85000	95.51147			653,812,115,552,000.00	858,050,685,600	1,744,534,992,60	
Total R2030 SPOT									53,812,115,552,000.00	858,050,685,600	744,534,992,60	
Total For R2030									53,812,115,552,000.00	858,050,685,600	744,534,992,60	
R2032 On 31/03/2032 Spot Bond			9.63000	94.23231	9.56500	94.60911			033,392,826,023,000.00	1,353,415,662,100	1,602,688,302,60	
Total R2032 SPOT									13,392,826,023,000.00	353,415,662,100	502,688,302,60	
Total For R2032									13,392,826,023,000.00	353,415,662,100	502,688,302,60	
R2035 On 28/02/2035 Spot Bond			10.20500	90.19630	10.18000	90.34063			860,596,541,936,500.00	574,286,775,300	1,106,133,094,00	
Total R2035 SPOT									10,596,541,936,500.00	574,286,775,300	106,133,094,00	
Total For R2035									10,596,541,936,500.00	574,286,775,300	106,133,094,00	
R2037 On 31/01/2037 Spot Bond			10.46000	85.68814	10.44500	85.76545			564,941,824,796,000.00	1,296,839,562,600	1,732,902,397,90	
Total R2037 SPOT									14,941,824,796,000.00	296,839,562,600	732,902,397,90	
Total For R2037									14,941,824,796,000.00	296,839,562,600	732,902,397,90	
R2040 On 31/01/2040 Spot Bond			10.59000	87.80017	10.58000	87.84781			524,644,709,435,000.00	427,256,346,500	760,405,335,30	
Total R2040 SPOT									14,644,709,435,000.00	427,256,346,500	760,405,335,30	
Total For R2040									14,644,709,435,000.00	427,256,346,500	760,405,335,30	
R2044 On 31/01/2044 Spot Bond			10.66500	84.34710	10.64500	84.46987			243,974,582,133,000.00	1,148,052,000,200	1,786,449,744,90	
Total R2044 SPOT									13,974,582,133,000.00	148,052,000,200	786,449,744,90	
Total For R2044									13,974,582,133,000.00	148,052,000,200	786,449,744,90	

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 28/02/2048 Spot Bond			10.58500	83.62680	10.56500	83.75532			301,246,894,638,500.00	500,826,348,100	476,333,943,30
Total R2048 SPOT									1,246,894,638,500.00	500,826,348,100	476,333,943,30
Total For R2048									1,246,894,638,500.00	500,826,348,100	476,333,943,30
R209 On 31/03/2036 Spot Bond			10.20500	72.78624	10.18000	72.91314			666,570,935,477,000.00	849,247,519,400	876,767,459,60
Total R209 SPOT									6,570,935,477,000.00	849,247,519,400	376,767,459,60
Total For R209									6,570,935,477,000.00	849,247,519,400	376,767,459,60
R210 On 31/03/2028 Spot Bond			2.91000	210.94775	2.91000	210.92543			13,652,452,695,000.00	4,691,564,500	77,710,000,00
Total R210 SPOT									13,652,452,695,000.00	4,691,564,500	77,710,000,00
Total For R210									13,652,452,695,000.00	4,691,564,500	77,710,000,00
R212 On 31/01/2022 Spot Bond			0.66000	173.40488	0.66000	173.39711			131,346,623,628,000.00	199,010,035,800	347,288,313,80
Total R212 SPOT									1,346,623,628,000.00	199,010,035,800	347,288,313,80
Total For R212									1,346,623,628,000.00	199,010,035,800	347,288,313,80
R213 On 28/02/2031 Spot Bond			9.29500	85.57690	9.23000	85.92317			816,570,393,992,500.00	518,189,391,500	770,577,109,70
Total R213 SPOT									16,570,393,992,500.00	518,189,391,500	770,577,109,70
Total For R213									16,570,393,992,500.00	518,189,391,500	770,577,109,70
R214 On 28/02/2041 Spot Bond			10.62000	66.23250	10.60000	66.33309			109,765,884,104,000.00	104,497,729,200	403,342,943,50
Total R214 SPOT									19,765,884,104,000.00	104,497,729,200	403,342,943,50
Total For R214									19,765,884,104,000.00	104,497,729,200	403,342,943,50
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.90764			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.85705			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.84760			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.03978			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.18655			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.32231			0.00	0	
Total RDFB15 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 RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.16733				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.43307				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.98364				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.05108				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.90439				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.94661				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.82090				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.18334				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.54454				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	98.88337				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.44753				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.19702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	101.05516				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.28956				0.00	600,000,000	300,000,000
Total RED151 SPOT										0.00	600,000,000	300,000,000
Total For RED151										0.00	600,000,000	300,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	101.94401				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.63602				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.83887				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.22973				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.98740				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.11486				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	99.97620				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.62123				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.94049				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	100.52076				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.51944				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.20059				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	107.84956	6.68500	107.83018				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.28000	97.01063	11.28000	96.98154				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.53000	102.51324	10.53000	102.48450				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.97265				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.54000	102.25079	9.54000	102.22476				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.16500	107.45796	5.16500	107.44307				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.30720				0.00	0	
Total SBN02 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 SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.32249			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.09000	114.44840	7.09000	114.42673		3,403,200,000,000.00	480,000,000	740,000,00	
Total SBS20 SPOT								3,403,200,000,000.00	480,000,000	740,000,00	
Total For SBS20								3,403,200,000,000.00	480,000,000	740,000,00	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.94929			0.00	0	
Total SBS21 SPOT								0.00	0		
Total For SBS21								0.00	0		
SBS27 On 20/02/2024 Spot Bond			6.07500	109.34653	6.07500	109.32875		11,664,000,000,000.00	1,920,000,000	1,060,000,00	
Total SBS27 SPOT								11,664,000,000,000.00	1,920,000,000	1,060,000,00	
Total For SBS27								11,664,000,000,000.00	1,920,000,000	1,060,000,00	
SBS3 On 25/05/2026 Spot Bond			7.11500	106.32103	7.11500	106.30084			0.00	0	
Total SBS3 SPOT								0.00	0		
Total For SBS3								0.00	0		
SBS31 On 12/06/2027 Spot Bond			7.53000	112.37198	7.53000	112.34929			0.00	0	500,000,00
Total SBS31 SPOT								0.00	0	500,000,00	
Total For SBS31								0.00	0	500,000,00	
SBS34 On 19/09/2024 Spot Bond			6.28000	114.84616	6.28000	114.82687			0.00	0	
Total SBS34 SPOT								0.00	0		
Total For SBS34								0.00	0		
SBS38 On 29/01/2025 Spot Bond			6.48500	108.52956	6.48500	108.51074			0.00	0	
Total SBS38 SPOT								0.00	0		
Total For SBS38								0.00	0		
SBS39 On 29/01/2030 Spot Bond			8.39000	108.53769	8.39000	108.51345			0.00	0	
Total SBS39 SPOT								0.00	0		
Total For SBS39								0.00	0		
SBS4 On 16/11/2021 Spot Bond			4.08000	103.32977	4.08000	103.31833			0.00	0	
Total SBS4 SPOT								0.00	0		
Total For SBS4								0.00	0		
SBS41 On 12/11/2022 Spot Bond			5.27000	108.28867	5.27000	108.27336			0.00	0	
Total SBS41 SPOT								0.00	0		
Total For SBS41								0.00	0		
SBS42 On 12/11/2025 Spot Bond			6.79000	116.90125	6.79000	116.88004		9,098,600,000,000.00	1,340,000,000	670,000,00	

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 SBS42 SPOT									9,098,600,000,000.00	1,340,000,000	670,000,000
Total For SBS42									9,098,600,000,000.00	1,340,000,000	670,000,000
SBS43 On 12/11/2027 Spot Bond			7.64500	118.51463	7.64500	118.49048			0.00	0	500,000,000
Total SBS43 SPOT									0.00	0	500,000,000
Total For SBS43									0.00	0	500,000,000
SBS46 On 15/02/2023 Spot Bond			5.44500	107.54211	5.44500	107.52641			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.15715			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.68568			0.00	1,600,000,000	800,000,000
Total SBS49 SPOT									0.00	1,600,000,000	800,000,000
Total For SBS49									0.00	1,600,000,000	800,000,000
SBS50 On 31/01/2022 Spot Bond			4.54000	102.68395	4.54000	102.67142			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.95500	5.95500	5.95500	109.15245			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.94936			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.21120			0.00	0	450,000,000
Total SBS53 SPOT									0.00	0	450,000,000
Total For SBS53									0.00	0	450,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.72884			0.00	1,788,000,000	1,788,000,000
Total SBS55 SPOT									0.00	1,788,000,000	1,788,000,000
Total For SBS55									0.00	1,788,000,000	1,788,000,000
SBS56 On 12/06/2022 Spot Bond			4.94500	104.87808	4.94500	104.86409		98,900,000,000.00	20,000,000	10,000,000	
Total SBS56 SPOT								98,900,000,000.00	20,000,000	10,000,000	
Total For SBS56								98,900,000,000.00	20,000,000	10,000,000	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.59506			0.00	7,000,000,000	3,500,000,000
Total SBS57 SPOT									0.00	7,000,000,000	3,500,000,000
Total For SBS57									0.00	7,000,000,000	3,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	103.95819				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.00393				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.84473				0.00	0	70,000,00
Total SBS62 SPOT										0.00	0	70,000,00
Total For SBS62										0.00	0	70,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.88337				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.46190				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.68901				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.01948				0.00	7,540,000,000	7,540,000,00
Total SBS66 SPOT										0.00	7,540,000,000	7,540,000,00
Total For SBS66										0.00	7,540,000,000	7,540,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.74316				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.25009				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.22709				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.69800	320.08162	1.69800	320.05823				0.00	0	14,000,00
Total SBSI11 SPOT										0.00	0	14,000,00
Total For SBSI11										0.00	0	14,000,00
SBSI14 On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	214.78888				0.00	0	
Total SBSI14 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 SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	92,600,000,00
Total SBSS01 SPOT										0.00	0	92,600,000,00
Total For SBSS01										0.00	0	92,600,000,00
SBSS0 On 19/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	107,400,000,00
Total SBSS02 SPOT										0.00	0	107,400,000,00
Total For SBSS02										0.00	0	107,400,000,00
SBT10 On 31/03/2022 Spot Bond					0.00000	103.51323				0.00	300,000,000	300,000,00
Total SBT101 SPOT										0.00	300,000,000	300,000,00
Total For SBT101										0.00	300,000,000	300,000,00
SBT10 On 30/09/2022 Spot Bond					0.00000	104.59501				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.49359				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.56447				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.51244				0.00	400,000,000	400,000,00
Total SBT201 SPOT										0.00	400,000,000	400,000,00
Total For SBT201										0.00	400,000,000	400,000,00
SBT20 On 03/12/2023 Spot Bond					0.00000	101.46185				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			7.10500	109.10966	7.10500	109.08885				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	101.13079				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 On 31/01/2025 Spot Bond					0.00000	101.72628				0.00	0	300,000,00

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 SBT206 SPOT										0.00	0	300,000,00
Total For SBT206										0.00	0	300,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	107.95480				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	100.79584				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.90332				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.07558				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.10092				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.10453				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.23000	105.52193	8.23000	101.15098				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.10556				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.24305				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.10935				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.10839				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.11598				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.10656				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.11597				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.11406				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.12732				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.62878				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.11976				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.11879				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.80500	111.84651	6.80500	111.82606				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.51688				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.89749				0.00	0	
Total SNT05 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 SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.11558				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.40595				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			950,000,000,000.00	49,500,000,000	75,000,000,00	
Total SPDA14 SPOT									50,000,000,000,000.00	49,500,000,000	75,000,000,00	
Total For SPDA14									50,000,000,000,000.00	49,500,000,000	75,000,000,00	
SPDA1 On 21/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	12,000,000,000	75,022,000,00	
Total SPDA15 SPOT									10,000,000,000,000.00	12,000,000,000	75,022,000,00	
Total For SPDA15									10,000,000,000,000.00	12,000,000,000	75,022,000,00	
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.92474				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.03883				0.00	500,000,000	250,000,00
Total SPG005 SPOT										0.00	500,000,000	250,000,00
Total For SPG005										0.00	500,000,000	250,000,00
SPG00 On 18/06/2022 Spot Bond					0.00000	100.99940				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.23696				0.00	400,000,000	200,000,00
Total SPG007 SPOT										0.00	400,000,000	200,000,00
Total For SPG007										0.00	400,000,000	200,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.74744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.69245				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.00104				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC010 On 01/12/2021 Spot Bond					0.00000	99.88921				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.52356				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.82779				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.70500	3.70500	3.70500	146.54964				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.26500	115.89232	7.26500	115.86972				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.72000	88.89805	8.72000	88.87744				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.53242				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.63238				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.40500	110.21424	6.40500	110.19525				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			4.98500	107.91075	4.98500	107.89340				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.87360				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.34980				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.22606				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.30000	2.30000	2.30000	315.95392				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.43236				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.30672				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	100.64613				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	149.53275				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.18500	5.18500	5.18500	105.16718				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	107.25146				0.00	0	
Total SSN064 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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.09000	4.09000	4.09000	196.68213				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.89878				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.90086				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	99.90588				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.07464				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.04826				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.71502				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.43574				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.98199				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.64692				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.94065				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.16217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.28333				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	216.34135				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.80950				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.56200				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	101.10904				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.43507				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.21843				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.51500	91.85828	9.51500	91.83508				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	99.91533				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.18808				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.13500	94.98461	4.13500	196.16119				0.00	0	24,000.00
Total SSN104 SPOT										0.00	0	24,000.00
Total For SSN104										0.00	0	24,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			5.07000	88.60348	5.07000	212.63792				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.26258				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.18501				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	101.07530				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN116: On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117: On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118: On 07/09/2021 Spot Bond					0.00000	101.03577				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119: On 09/09/2021 Spot Bond					0.00000	100.96063				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120: On 11/09/2021 Spot Bond					0.00000	100.86940				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121: On 31/08/2024 Spot Bond					0.00000	100.26143				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN122: On 22/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total SSN122 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For SSN122									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
SSN123: On 22/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total SSN123 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN123										10,000,000,000,000.00	40,000,000,000	40,000,000,000
SZ25 On 30/09/2025 Spot Bond			7.86000	107.50762	7.86000	107.48498				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.12500	103.53364	4.12500	103.52205				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			910,000,000,000,000.00	49,100,000,000	33,000,000,000	
Total T16OM4 SPOT									10,000,000,000,000.00	49,100,000,000	33,000,000,000	
Total For T16OM4									10,000,000,000,000.00	49,100,000,000	33,000,000,000	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.99985				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.05776	7.21000	100.03851				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.55271				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.33562				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS145 On 12/10/2022 Spot Bond					0.00000	100.94465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS148 On 31/10/2021 Spot Bond					0.00000	100.29121				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS149 On 06/07/2023 Spot Bond					0.00000	101.24463				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS154 On 03/09/2021 Spot Bond					0.00000	101.05936				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS155 On 03/09/2023 Spot Bond					0.00000	101.66024				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS156 On 16/11/2023 Spot Bond					0.00000	100.76454				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS157 On 20/03/2022 Spot Bond					0.00000	100.95999				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS158 On 20/03/2024 Spot Bond					0.00000	101.32767				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS159 On 27/05/2022 Spot Bond					0.00000	100.15636				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS161 On 27/05/2024 Spot Bond					0.00000	99.57034				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	100.62595				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS163 On 22/10/2024 Spot Bond					0.00000	101.01409				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS165 On 15/10/2023 Spot Bond					0.00000	100.33323				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.52151				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.20452				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.12500	104.00292	4.12500	103.99128				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.16260				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.11000	103.63639	4.11000	103.62485				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.04918				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.12279				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.14745				0.00	0	
Total TH14C2 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 TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.00002				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.00007				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.31524				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	100.24438				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.99169				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	102.47896				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.91992				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.23942				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.29955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.00010				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.35830				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.87903				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.29316				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.00021				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.14512				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	99.89115				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.06781	8.49000	100.04520				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.18361				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	100.04630	5.76000	100.03087				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.00018				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	100.00023				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	100.00020				0.00	0	
Total TH16D3 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 TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	99.99981				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	99.99977				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	99.99959				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.98241				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.10500	107.11563	6.10500	107.09812				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.20500	110.83012	7.20500	110.80880				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.70110				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.73089				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.74000	107.90942	7.74000	107.88703				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.05292				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.95068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.29927			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.19441			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.70500	111.45904	6.70500	111.43908		210,773,016,000.00	31,435,200	1,135,717,600	
Total TN23 SPOT								210,773,016,000.00	31,435,200	1,135,717,600	
Total For TN23								210,773,016,000.00	31,435,200	1,135,717,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	28.73102	100.00000	28.66779		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.21500	104.42081	8.21500	104.39797		79,232,915,934,000.00	9,644,907,600	6,651,000,000	
Total TN25 SPOT								79,232,915,934,000.00	9,644,907,600	6,651,000,000	
Total For TN25								79,232,915,934,000.00	9,644,907,600	6,651,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.17554	100.00000	13.14654		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.11000	101.46135	9.11000	101.43679		5,774,058,294,000.00	633,815,400	19,551,000,000	
Total TN27 SPOT								5,774,058,294,000.00	633,815,400	19,551,000,000	
Total For TN27								5,774,058,294,000.00	633,815,400	19,551,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.72916	100.00000	11.70334		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.48000	104.02070	10.48000	103.99167		0.00	0	1,200,000,000	
Total TN30 SPOT								0.00	0	1,200,000,000	
Total For TN30								0.00	0	1,200,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.88635	8.00000	119.86066		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			11.86000	95.66875	11.86000	95.63864		0.00	0	2,410,000,000	
Total TN40 SPOT								0.00	0	2,410,000,000	
Total For TN40								0.00	0	2,410,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	103.99731	10.75000	103.96757				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	101.26782				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.28225				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.16539	7.61000	101.31459				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.09069				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.21568				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.11500	105.87101	6.11500	105.85369				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.09605				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.13311				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.33923				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.59785				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.62886				0.00	0	
Total TRA4A3 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 TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.40500	110.08052	6.40500	110.06156				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.59785				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.62886				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.11429	8.62000	103.09052				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.15723				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.51352				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.45436				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.85387				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.67311				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.73294				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.88876				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.74184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.28720				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	97.17272				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	96.53613				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.02087				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.45024				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.22370				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.82721				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.82779				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.74948				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.08693				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.97321				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 20/10/2021 Spot Bond					0.00000	100.82779				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.36233				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.19156				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.07853				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.70500	110.93863	9.70500	110.91006				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.10181				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.11412				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.11980				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.14436				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.68240				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.48797				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	99.95013				0.00	0	
Total VKE13 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 VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.97986			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.09913			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.10287			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.78565			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.03772			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.28e+017	297,812,786,900	217,728,119,500
Total for SPOT :									1.28e+017	297,812,786,900	217,728,119,500
Total Futures									1.28e+017	297,812,793,227	217,729,119,260
Total Options									1 775 084.00	1,000	118,460
Grand Total:									1.28e+017	297,812,794,227	217,729,237,760