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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2021

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	06/05/2021	Bond Future			11.20859	76.66190	11.17504	76.84421			0.00	0	35
ES33	On	05/08/2021	Bond Future			11.45136	77.48834	11.41633	77.67291			0.00	0	
ES33	On	04/11/2021	Bond Future			11.70203	74.54148	11.66550	74.72812			0.00	0	
ES33	On	03/02/2022	Bond Future			11.97056	75.36027	11.93240	75.54902			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	06/05/2021	Bond Future			11.75791	75.18171	11.72931	75.35618			0.00	0	4,77
ES42	On	05/08/2021	Bond Future			11.98823	75.99289	11.95833	76.16953			0.00	0	
ES42	On	04/11/2021	Bond Future			12.22719	72.54687	12.19593	72.72552			0.00	0	
ES42	On	03/02/2022	Bond Future			12.47464	73.34412	12.44196	73.52479			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	06/05/2021	Bond Future			151.35173	151.35173	151.30219	151.30219			0.00	0	7,75
I2025	On	05/08/2021	Bond Future			151.49080	151.49080	151.44126	151.44126			0.00	0	
I2025	On	04/11/2021	Bond Future			153.14369	153.14369	153.09383	153.09383			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/02/2022	Bond Future			153.30414	153.30414	153.25386	153.25386			0.00	0	
Total I2025 Future												0.00	0	7,75
Total For I2025												0.00	0	7,75
I2029	On	06/05/2021	Bond Future			107.10544	107.10544	107.14657	107.14657			0.00	0	2,38
I2029	On	05/08/2021	Bond Future			108.28620	108.28620	108.32815	108.32815			0.00	0	
I2029	On	04/11/2021	Bond Future			108.31837	108.31837	108.36093	108.36093			0.00	0	
I2029	On	03/02/2022	Bond Future			109.53266	109.53266	109.57582	109.57582			0.00	0	
Total I2029 Future												0.00	0	2,38
Total For I2029												0.00	0	2,38
I2033	On	06/05/2021	Bond Future			101.65297	101.65297	101.54661	101.54661			0.00	0	9,58
I2033	On	05/08/2021	Bond Future			102.77341	102.77341	102.66636	102.66636			0.00	0	
I2033	On	04/11/2021	Bond Future			102.67129	102.67129	102.56327	102.56327			0.00	0	
I2033	On	03/02/2022	Bond Future			103.82226	103.82226	103.71308	103.71308			0.00	0	
Total I2033 Future												0.00	0	9,58
Total For I2033												0.00	0	9,58
I2038	On	06/05/2021	Bond Future			116.34310	116.34310	116.42048	116.42048			0.00	0	7,75
I2038	On	05/08/2021	Bond Future			115.90513	115.90513	115.98382	115.98382			0.00	0	
I2038	On	04/11/2021	Bond Future			117.16998	117.16998	117.24952	117.24952			0.00	0	
I2038	On	03/02/2022	Bond Future			116.73262	116.73262	116.81324	116.81324			0.00	0	
Total I2038 Future												0.00	0	7,75
Total For I2038												0.00	0	7,75
I2046	On	06/05/2021	Bond Future			104.09254	104.09254	104.00248	104.00248			0.00	0	14,85
I2046	On	05/08/2021	Bond Future			105.24022	105.24022	105.14951	105.14951			0.00	0	
I2046	On	04/11/2021	Bond Future			104.58281	104.58281	104.49122	104.49122			0.00	0	
I2046	On	03/02/2022	Bond Future			105.75535	105.75535	105.66286	105.66286			0.00	0	
Total I2046 Future												0.00	0	14,85
Total For I2046												0.00	0	14,85
I2050	On	06/05/2021	Bond Future			107.20152	107.20152	107.20073	107.20073			0.00	0	10,96
I2050	On	05/08/2021	Bond Future			106.45707	106.45707	106.45667	106.45667			0.00	0	
I2050	On	04/11/2021	Bond Future			107.61865	107.61865	107.61845	107.61845			0.00	0	
I2050	On	03/02/2022	Bond Future			106.87926	106.87926	106.87907	106.87907			0.00	0	
Total I2050 Future												0.00	0	10,96
Total For I2050												0.00	0	10,96
R186	On	06/05/2021	Bond Future			6.84420	120.85463	6.79320	121.11338		6.33	73,842,178.93	611	103,97
R186	On	05/08/2021	Bond Future			6.99822	116.87638	6.94395	117.13844		6.29	0.00	0	
R186	On	04/11/2021	Bond Future			7.16019	118.12457	7.10247	118.38955		5.91	0.00	0	
R186	On	03/02/2022	Bond Future			7.33757	114.14106	7.27599	114.40906		5.81	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
Total R186 Future												73,842,178.93	611	103,91
R186	On	06/05/2021	Bond Future	10.77	Call			18,185.79000	18.18579	17,927,040	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			18,226.82000	18.22682	17,968,070	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			18,144.74000	18.14474	17,885,990	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			0.00000	0.00000	0,000	6.90	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Call			3,109.06000	3.10906	2,909,340	6.59	0.00	0	
R186	On	06/05/2021	Bond Future	7.30	Put			569.32000	0.56932	628,350	6.59	0.00	0	15,17
R186	On	05/08/2021	Bond Future	8.63	Call			7,975.43000	7.97543	7,729,980	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			170.28000	0.17028	186,890	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			7,893.56000	7.89356	7,648,670	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			177.05000	0.17705	194,220	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Call			7,934.49000	7.93449	7,689,310	6.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			173.64000	0.17364	190,520	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			5,341.39000	5.34139	5,134,970	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			868.01000	0.86801	926,570	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			5,376.26000	5.37626	5,169,340	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			859.15000	0.85915	917,210	6.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			5,306.58000	5.30658	5,100,690	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			876.94000	0.87694	936,030	6.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,576.32000	2.57632	2,704,040	5.83	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			2,635.33000	2.63533	2,496,460	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,617.85000	2.61785	2,746,980	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			2,658.06000	2.65806	2,518,490	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,597.02000	2.59702	2,725,450	5.82	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			2,680.91000	2.68091	2,540,630	5.83	0.00	0	
Total R186 Option												0.00	0	15,17
Total For R186												73,842,178.93	611	119,05
R197	On	06/05/2021	Bond Future			321.88507	321.88507	321.99156	321.99156			0.00	0	2,12
R197	On	05/08/2021	Bond Future			317.43638	317.43638	317.54521	317.54521			0.00	0	
R197	On	04/11/2021	Bond Future			320.90035	320.90035	321.01080	321.01080			0.00	0	
R197	On	03/02/2022	Bond Future			316.40645	316.40645	316.51840	316.51840			0.00	0	
Total R197 Future												0.00	0	2,12
Total For R197												0.00	0	2,12
R202	On	06/05/2021	Bond Future			227.25155	227.25155	227.25088	227.25088			0.00	0	8,02
R202	On	05/08/2021	Bond Future			225.50899	225.50899	225.50921	225.50921			0.00	0	
R202	On	04/11/2021	Bond Future			227.96981	227.96981	227.97003	227.97003			0.00	0	
R202	On	03/02/2022	Bond Future			226.22753	226.22753	226.22817	226.22817			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	8,02
Total For R202										0.00	0	8,02
R2023 On 06/05/2021 Bond Future			4.76970	106.60009	4.76528	106.60791		1.51		0.00	0	41,45
R2023 On 05/08/2021 Bond Future			4.84503	107.74885	4.83956	107.75719		1.47		0.00	0	
R2023 On 04/11/2021 Bond Future			4.94689	104.99238	4.94023	105.00092		1.32		0.00	0	
R2023 On 03/02/2022 Bond Future			5.08651	106.14525	5.07807	106.15399		1.12		0.00	0	
Total R2023 Future										0.00	0	41,45
R2023 On 06/05/2021 Bond Future	7.57	Call			4,810.38000	4.81038	4,802,560	2.14		0.00	0	
R2023 On 06/05/2021 Bond Future	7.57	Put			0.00000	0.00000	0,000	2.14		0.00	0	
R2023 On 06/05/2021 Bond Future	7.58	Call			4,827.01000	4.82701	4,819,190	2.14		0.00	0	
R2023 On 06/05/2021 Bond Future	7.58	Put			0.00000	0.00000	0,000	2.14		0.00	0	
R2023 On 06/05/2021 Bond Future	7.56	Call			4,793.75000	4.79375	4,785,930	2.14		0.00	0	
R2023 On 06/05/2021 Bond Future	7.56	Put			0.00000	0.00000	0,000	2.14		0.00	0	
R2023 On 05/08/2021 Bond Future	5.31	Put			226.09000	0.22609	227,230	1.70		0.00	0	
R2023 On 05/08/2021 Bond Future	5.29	Call			915.74000	0.91574	908,600	1.69		0.00	0	
R2023 On 05/08/2021 Bond Future	5.29	Put			232.36000	0.23236	233,560	1.69		0.00	0	
R2023 On 05/08/2021 Bond Future	5.30	Call			927.69000	0.92769	920,520	1.70		0.00	0	
R2023 On 05/08/2021 Bond Future	5.30	Put			229.20000	0.22920	230,370	1.70		0.00	0	
R2023 On 05/08/2021 Bond Future	5.31	Call			939.68000	0.93968	932,480	1.70		0.00	0	
R2023 On 04/11/2021 Bond Future	4.92	Call			453.50000	0.45350	448,420	1.30		0.00	0	
R2023 On 04/11/2021 Bond Future	4.92	Put			479.47000	0.47947	482,930	1.30		0.00	0	
R2023 On 04/11/2021 Bond Future	4.90	Call			439.62000	0.43962	434,620	1.30		0.00	0	
R2023 On 04/11/2021 Bond Future	4.90	Put			491.27000	0.49127	494,810	1.30		0.00	0	
R2023 On 04/11/2021 Bond Future	4.91	Call			446.53000	0.44653	441,490	1.30		0.00	0	
R2023 On 04/11/2021 Bond Future	4.91	Put			485.34000	0.48534	488,840	1.30		0.00	0	
R2023 On 03/02/2022 Bond Future	5.07	Put			476.65000	0.47665	480,380	1.13		0.00	0	
R2023 On 03/02/2022 Bond Future	5.08	Call			474.27000	0.47427	469,220	1.13		0.00	0	
R2023 On 03/02/2022 Bond Future	5.08	Put			472.27000	0.47227	475,960	1.13		0.00	0	
R2023 On 03/02/2022 Bond Future	5.06	Call			462.75000	0.46275	457,770	1.13		0.00	0	
R2023 On 03/02/2022 Bond Future	5.06	Put			481.48000	0.48148	485,240	1.13		0.00	0	
R2023 On 03/02/2022 Bond Future	5.07	Call			468.28000	0.46828	463,270	1.13		0.00	0	
Total R2023 Option										0.00	0	
Total For R2023										0.00	0	41,45
R2030 On 06/05/2021 Bond Future			8.67895	98.09407	8.62377	98.41887		10.99		0.00	0	115,97
R2030 On 05/08/2021 Bond Future			8.86692	95.14604	8.80915	95.47469		11.08		0.00	0	
R2030 On 04/11/2021 Bond Future			9.05205	96.16231	8.99170	96.49461		10.34		0.00	0	
R2030 On 03/02/2022 Bond Future			9.25257	93.21439	9.18938	93.55041		10.29		0.00	0	
Total R2030 Future										0.00	0	115,97
R2030 On 06/05/2021 Bond Future	11.70	Call			16,134.52000	16.13452	15,809,930	12.09		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	06/05/2021	Bond Future	11.70	Put			1.46000	0.00146	1,670	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put			1.51000	0.00151	1,730	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Call			3,163.40000	3.16340	2,943,440	11.13	0.00	0	
R2030	On	06/05/2021	Bond Future	8.95	Put			1,263.46000	1.26346	1,368,300	11.13	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	8.36	Put			2,917.81000	2.91781	3,108,970	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.36	Call			1,345.55000	1.34555	1,211,910	10.72	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Put			1,452.55000	1.45255	1,569,370	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.86	Call			2,833.19000	2.83319	2,625,210	11.07	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Call			2,977.87000	2.97787	2,764,480	11.10	0.00	0	
R2030	On	06/05/2021	Bond Future	8.90	Put			1,365.98000	1.36598	1,477,390	11.10	0.00	0	2,50
R2030	On	06/05/2021	Bond Future	9.00	Call			3,353.97000	3.35397	3,127,650	11.17	0.00	0	
R2030	On	06/05/2021	Bond Future	9.00	Put			1,167.12000	1.16712	1,265,600	11.17	0.00	0	5,00
R2030	On	06/05/2021	Bond Future	9.25	Call			4,388.10000	4.38810	4,133,840	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.25	Put			783.42000	0.78342	853,960	11.44	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Call			4,829.99000	4.82999	4,566,390	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	9.35	Put			665.92000	0.66592	727,120	11.56	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Put			1,662.87000	1.66287	1,792,280	11.00	0.00	0	
R2030	On	06/05/2021	Bond Future	8.77	Call			2,520.53000	2.52053	2,325,140	11.00	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.27	Put			758.57000	0.75857	827,160	11.47	0.00	0	
R2030	On	06/05/2021	Bond Future	9.27	Call			4,475.48000	4.47548	4,219,270	11.47	0.00	0	30
R2030	On	06/05/2021	Bond Future	10.95	Call			12,563.39000	12.56339	12,240,720	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.95	Put			16.78000	0.01678	18,910	12.09	0.00	0	30
R2030	On	06/05/2021	Bond Future	9.92	Call			7,508.48000	7.50848	7,208,000	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.92	Put			237.94000	0.23794	262,260	12.09	0.00	0	70
R2030	On	06/05/2021	Bond Future	9.22	Call			4,258.87000	4.25887	4,007,630	11.41	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put			822.87000	0.82287	896,430	11.41	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put			4,573.34000	4.57334	4,820,720	10.42	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call			615.55000	0.61555	538,130	10.42	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.74	Call			11,535.51000	11.53551	11,214,490	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put			30.75000	0.03075	34,530	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Call			8,089.12000	8.08912	7,783,510	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Call			16,180.91000	16.18091	15,856,310	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put			1.41000	0.00141	1,610	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call			16,088.09000	16.08809	15,763,510	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put			181.98000	0.18198	201,170	12.09	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put			921.43000	0.92143	1,002,390	11.33	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call			3,962.31000	3.96231	3,718,470	11.33	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			16,626.72000	16.62672	16,300,830	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			9,080.70000	9.08070	8,788,260	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			691.41000	0.69141	626,590	10.48	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	8.95	Put		2,520.01000	2.52001	2,659,650	11.05	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		3,318.75000	3.31875	3,129,740	11.05	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		1,508.61000	1.50861	1,602,470	11.42	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		5,074.18000	5.07418	4,839,390	11.42	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.41	Put		489.55000	0.48955	525,760	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		27.18000	0.02718	29,940	12.04	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.42	Call		9,124.23000	9.12423	8,831,360	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		482.63000	0.48263	518,410	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		9,167.80000	9.16780	8,874,500	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		475.79000	0.47579	511,140	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		8,605.04000	8.60504	8,317,590	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put		571.33000	0.57133	612,530	12.04	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		2,975.55000	2.97555	3,132,640	10.96	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		2,809.17000	2.80917	2,637,610	10.96	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,293.26000	7.29326	7,557,090	10.48	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		802.16000	0.80216	851,910	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		9,135.96000	9.13596	8,854,330	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call		12,648.45000	12.64845	12,337,630	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		820.19000	0.82019	870,860	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		294.61000	0.29461	316,090	11.21	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		9,175.89000	9.17589	8,893,800	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		811.13000	0.81113	861,340	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		9,215.88000	9.21588	8,933,330	11.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put		5,758.61000	5.75861	5,979,440	9.89	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		1,666.07000	1.66607	1,554,600	9.89	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		4,028.64000	4.02864	4,204,680	10.21	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		2,794.94000	2.79494	2,638,680	10.21	0.00	0	30
R2030	On	03/02/2022	Bond Future	9.43	Put		3,205.58000	3.20558	3,346,010	10.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		4,507.01000	4.50701	4,310,700	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,183.34000	3.18334	3,323,050	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		4,536.86000	4.53686	4,339,820	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,160.87000	3.16087	3,299,850	10.40	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		4,476.90000	4.47690	4,281,310	10.39	0.00	0	
Total R2030 Option											0.00	0	16,30
Total For R2030											0.00	0	132,27
R2032	On	06/05/2021	Bond Future			9.54744	92.24063	9.50814	92.48810	13.40	4,796,512.76	52	124,70
R2032	On	05/08/2021	Bond Future			9.74139	93.23517	9.70039	93.48571	13.03	0.00	0	
R2032	On	04/11/2021	Bond Future			9.94110	90.08627	9.89837	90.33961	12.76	0.00	0	
R2032	On	03/02/2022	Bond Future			10.15220	91.07582	10.10763	91.33199	12.22	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2032 Future										4,796,512.76	52	124,77
R2032 On 06/05/2021 Bond Future	12.11	Call			14,614.18000	14.61418	14,367,730	14.83		0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			15.71000	0.01571	16,730	14.83		0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			14,663.45000	14.66345	14,416,980	14.83		0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			5,700.27000	5.70027	5,492,210	14.12		0.00	0	7
R2032 On 06/05/2021 Bond Future	12.12	Put			15.28000	0.01528	16,280	14.83		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			14,564.85000	14.56485	14,318,440	14.83		0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			16.14000	0.01614	17,200	14.83		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			16,843.63000	16.84363	16,596,430	14.83		0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			4.16000	0.00416	4,430	14.83		0.00	0	7
R2032 On 06/05/2021 Bond Future	10.33	Put			707.91000	0.70791	747,320	14.12		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Call			10,054.06000	10.05406	9,830,890	14.20		0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Put			619.17000	0.61917	646,540	14.20		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Call			10,098.84000	10.09884	9,875,370	14.20		0.00	0	
R2032 On 05/08/2021 Bond Future	11.37	Put			611.26000	0.61126	638,330	14.20		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Call			10,009.32000	10.00932	9,786,440	14.20		0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Put			627.17000	0.62717	654,830	14.20		0.00	0	
R2032 On 04/11/2021 Bond Future	9.33	Put			5,810.85000	5.81085	5,962,800	12.23		0.00	0	
R2032 On 04/11/2021 Bond Future	9.33	Call			2,347.38000	2.34738	2,245,990	12.23		0.00	0	7
R2032 On 04/11/2021 Bond Future	11.70	Call			10,762.07000	10.76207	10,542,460	13.85		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Put			245.80000	0.24580	257,140	13.85		0.00	0	7
R2032 On 04/11/2021 Bond Future	11.71	Call			10,803.72000	10.80372	10,583,820	13.85		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Put			869.86000	0.86986	903,590	13.85		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Put			860.86000	0.86086	894,300	13.85		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Call			10,720.45000	10.72045	10,501,140	13.85		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Put			878.93000	0.87893	912,960	13.85		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Put			4,102.27000	4.10227	4,221,720	12.64		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Call			3,694.89000	3.69489	3,561,000	12.64		0.00	0	7
R2032 On 04/11/2021 Bond Future	12.81	Call			15,499.81000	15.49981	15,257,810	13.85		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			3,568.71000	3.56871	3,669,370	12.34		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			5,441.47000	5.44147	5,284,450	12.36		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Put			3,498.95000	3.49895	3,598,100	12.36		0.00	0	1
R2032 On 03/02/2022 Bond Future	10.43	Call			5,375.72000	5.37572	5,219,710	12.34		0.00	0	
R2032 On 03/02/2022 Bond Future	8.91	Put			8,870.79000	8.87079	9,054,690	11.46		0.00	0	
R2032 On 03/02/2022 Bond Future	8.91	Call			1,598.89000	1.59889	1,526,620	11.46		0.00	0	1
R2032 On 03/02/2022 Bond Future	10.44	Call			5,408.56000	5.40856	5,252,040	12.35		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			3,545.09000	3.54509	3,645,250	12.34		0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			3,521.96000	3.52196	3,621,610	12.35		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Call			5,343.32000	5.34332	5,187,810	12.34		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.81	Call			3,515.52000	3.51552	3,393,010	11.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,251.99000	5.25199	5,385,650	11.91	0.00	0	19
Total R2032 Option												0.00	0	4,16
Total For R2032												4,796,512.76	52	128,94
R2035	On	06/05/2021	Bond Future			10.26538	91.56665	10.21591	91.90178		15.05	10,713,298.05	117	102,95
R2035	On	05/08/2021	Bond Future			10.46647	92.55342	10.41492	92.89260		14.69	0.00	0	
R2035	On	04/11/2021	Bond Future			10.67265	89.06768	10.61900	89.41063		14.50	0.00	0	
R2035	On	03/02/2022	Bond Future			10.89342	90.04593	10.83749	90.39268		13.95	0.00	0	
Total R2035 Future												10,713,298.05	117	102,95
R2035	On	06/05/2021	Bond Future	12.36	Call			13,084.40000	13.08440	12,755,700	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put			76.53000	0.07653	82,960	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Put			881.08000	0.88108	940,340	16.37	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.55	Call			3,941.41000	3.94141	3,713,410	15.43	0.00	0	
R2035	On	06/05/2021	Bond Future	10.55	Put			1,712.68000	1.71268	1,819,810	15.43	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.05	Put			3,229.56000	3.22956	3,403,610	14.82	0.00	0	
R2035	On	06/05/2021	Bond Future	10.40	Call			3,324.79000	3.32479	3,115,340	15.23	0.00	0	60
R2035	On	06/05/2021	Bond Future	11.15	Put			770.55000	0.77055	822,780	16.58	0.00	0	
R2035	On	06/05/2021	Bond Future	11.15	Call			6,805.49000	6.80549	6,522,590	16.58	0.00	0	60
R2035	On	06/05/2021	Bond Future	12.91	Call			15,916.13000	15.91613	15,582,850	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Put			78.27000	0.07827	84,830	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.05	Call			6,298.58000	6.29858	6,022,710	16.37	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			5,121.33000	5.12133	4,865,680	15.89	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	11.55	Call			8,837.78000	8.83778	8,531,710	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			398.02000	0.39802	427,080	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.77	Call			15,205.33000	15.20533	14,872,780	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.05	Call			2,092.33000	2.09233	1,931,250	14.82	0.00	0	50
R2035	On	06/05/2021	Bond Future	10.40	Put			2,086.73000	2.08673	2,212,410	15.23	0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put			159.25000	0.15925	171,950	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	11.32	Call			7,667.79000	7.66779	7,374,140	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			598.25000	0.59825	639,730	16.78	0.00	0	20
R2035	On	06/05/2021	Bond Future	10.24	Put			2,561.13000	2.56113	2,708,220	15.04	0.00	0	
R2035	On	06/05/2021	Bond Future	12.91	Put			20.67000	0.02067	22,520	16.78	0.00	0	60
R2035	On	06/05/2021	Bond Future	10.81	Put			1,213.02000	1.21302	1,292,500	15.89	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Call			13,136.71000	13.13671	12,807,870	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			74.84000	0.07484	81,130	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			13,032.09000	13.03209	12,703,520	16.78	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			2,724.55000	2.72455	2,536,510	15.04	0.00	0	20
R2035	On	06/05/2021	Bond Future	12.77	Put			29.26000	0.02926	31,840	16.78	0.00	0	1,60
R2035	On	06/05/2021	Bond Future	12.02	Call			11,297.09000	11.29709	10,974,660	16.78	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.30	Call		0.03000	0.00003	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,314.70000	45.31470	45,653,870	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.03000	0.00003	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		45,198.12000	45.19812	45,537,290	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.03000	0.00003	0,020	13.58	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,642.10000	1.64210	1,720,520	15.85	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		5,048.52000	5.04852	4,831,460	14.96	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		2,749.68000	2.74968	2,871,800	14.96	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,181.80000	5.18180	5,375,670	14.22	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		45,431.41000	45.43141	45,770,580	13.58	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Call		2,520.26000	2.52026	2,374,950	14.22	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		7,633.60000	7.63360	7,372,840	15.85	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		241.39000	0.24139	255,430	15.76	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call		8,812.64000	8.81264	8,551,380	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		1,975.19000	1.97519	2,056,880	15.76	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		6,025.10000	6.02510	5,804,120	14.81	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		3,140.34000	3.14034	3,262,310	14.81	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		5,718.11000	5.71811	5,907,700	14.02	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call		3,172.62000	3.17262	3,019,260	14.02	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call		12,026.07000	12.02607	11,729,420	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		971.34000	0.97134	1,017,640	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		12,069.23000	12.06923	11,772,200	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		961.89000	0.96189	1,007,810	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call		11,982.94000	11.98294	11,686,670	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,148.87000	6.14887	6,347,980	13.91	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,864.37000	2.86437	2,720,530	13.91	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,376.02000	4.37602	4,532,940	14.39	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		4,382.43000	4.38243	4,196,400	14.39	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		17,707.55000	17.70755	17,378,640	15.76	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		980.88000	0.98088	1,027,560	15.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,218.30000	6.21830	6,004,750	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		3,886.36000	3.88636	4,019,560	14.12	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		2,006.89000	2.00689	1,902,170	13.12	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		6,253.77000	6.25377	6,039,590	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		3,862.09000	3.86209	3,994,660	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		6,289.32000	6.28932	6,074,500	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		3,837.97000	3.83797	3,969,900	14.13	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call		6,840.24000	6.84024	6,616,100	14.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		3,501.05000	3.50105	3,623,660	14.28	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		4,339.25000	4.33925	4,164,920	13.68	0.00	0	

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	10.65	Put			5,516.40000	5.51640	5,688,820	13.68	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			9,515.46000	9.51546	9,757,490	13.12	0.00	0	
Total R2035 Option												0.00	0	14,81
Total For R2035												10,713,298.05	117	117,80
R2037	On	06/05/2021	Bond Future			10.51182	87.00470	10.47259	87.26932		16.19	36,193,955.20	416	130,28
R2037	On	05/08/2021	Bond Future			10.71525	83.68681	10.67436	83.95466		16.61	0.00	0	
R2037	On	04/11/2021	Bond Future			10.91271	84.58085	10.87021	84.85171		15.59	0.00	0	
R2037	On	03/02/2022	Bond Future			11.12402	81.25563	11.07977	81.52950		15.77	0.00	0	
Total R2037 Future												36,193,955.20	416	130,28
R2037	On	06/05/2021	Bond Future	12.43	Call			11,956.80000	11.95680	11,699,520	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put			134.03000	0.13403	141,370	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call			12,007.89000	12.00789	11,750,460	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put			131.34000	0.13134	138,530	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call			11,905.72000	11.90572	11,648,580	18.04	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put			136.78000	0.13678	144,260	18.04	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			877.35000	0.87735	911,440	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,406.97000	10.40697	10,173,870	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			897.47000	0.89747	932,220	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call			10,451.51000	10.45151	10,218,080	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			887.36000	0.88736	921,780	18.15	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			10,496.08000	10.49608	10,262,320	18.15	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			12,205.38000	12.20538	11,969,420	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			986.31000	0.98631	1,021,210	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			12,121.71000	12.12171	11,886,300	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			1,005.07000	1.00507	1,040,520	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call			12,163.53000	12.16353	11,927,840	16.94	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			995.65000	0.99565	1,030,820	16.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			3,983.23000	3.98323	4,086,140	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			6,327.16000	6.32716	6,155,700	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			3,958.83000	3.95883	4,061,240	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			6,257.26000	6.25726	6,086,780	15.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			4,007.78000	4.00778	4,111,170	15.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			6,292.17000	6.29217	6,121,210	15.96	0.00	0	
Total R2037 Option												0.00	0	
Total For R2037												36,193,955.20	416	130,28
R2040	On	06/05/2021	Bond Future			10.67903	88.97604	10.64492	89.22108		16.53	10,677,124.80	120	79,20
R2040	On	05/08/2021	Bond Future			10.87936	85.42918	10.84380	85.67716		17.05	0.00	0	
R2040	On	04/11/2021	Bond Future			11.07343	86.34185	11.03646	86.59260		16.05	0.00	0	
R2040	On	03/02/2022	Bond Future			11.28094	82.78576	11.24243	83.03929		16.34	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2040 Future										10,677,124.80	120	79,20
R2040 On 06/05/2021 Bond Future	12.43	Call			11.672.59000	11.67259	11,436,100	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			195.14000	0.19514	203,690	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			11,726.05000	11.72605	11,489,410	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Put			829.20000	0.82920	863,280	18.16		0.00	0	
R2040 On 06/05/2021 Bond Future	11.58	Call			7,168.02000	7.16802	6,957,060	18.16		0.00	0	30
R2040 On 06/05/2021 Bond Future	13.38	Call			16,635.20000	16.63520	16,391,270	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			191.36000	0.19136	199,760	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			11,619.13000	11.61913	11,382,810	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	13.38	Put			25.19000	0.02519	26,300	18.56		0.00	0	30
R2040 On 06/05/2021 Bond Future	12.42	Put			198.98000	0.19898	207,700	18.56		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Put			2,210.92000	2.21092	2,296,550	16.65		0.00	0	
R2040 On 06/05/2021 Bond Future	10.83	Call			3,527.46000	3.52746	3,368,050	16.65		0.00	0	30
R2040 On 05/08/2021 Bond Future	12.48	Put			881.61000	0.88161	910,960	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			11,248.27000	11.24827	11,029,350	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			871.59000	0.87159	900,650	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			11,154.82000	11.15482	10,936,470	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Put			2,165.72000	2.16572	2,230,830	17.83		0.00	0	
R2040 On 05/08/2021 Bond Future	11.55	Call			6,883.95000	6.88395	6,701,080	17.83		0.00	0	90
R2040 On 05/08/2021 Bond Future	14.80	Call			21,840.34000	21.84034	21,594,010	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			891.73000	0.89173	921,360	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	14.80	Put			38.61000	0.03861	40,260	18.71		0.00	0	90
R2040 On 05/08/2021 Bond Future	12.48	Call			11,201.53000	11.20153	10,982,900	18.71		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Put			3,341.88000	3.34188	3,435,980	17.11		0.00	0	
R2040 On 05/08/2021 Bond Future	11.05	Call			4,764.09000	4.76409	4,610,210	17.11		0.00	0	90
R2040 On 04/11/2021 Bond Future	12.90	Put			1,126.01000	1.12601	1,159,760	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Call			12,462.03000	12.46203	12,244,760	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.91	Put			1,115.60000	1.11560	1,149,080	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Call			12,375.19000	12.37519	12,158,450	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.89	Put			1,136.51000	1.13651	1,170,520	17.46		0.00	0	
R2040 On 04/11/2021 Bond Future	12.90	Call			12,418.60000	12.41860	12,201,600	17.46		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			6,535.58000	6.53558	6,377,860	16.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			4,354.41000	4.35441	4,450,220	16.64		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			6,573.06000	6.57306	6,414,880	16.66		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			4,328.68000	4.32868	4,424,030	16.66		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			6,498.49000	6.49849	6,341,230	16.63		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			4,380.61000	4.38061	4,476,880	16.63		0.00	0	
Total R2040 Option										0.00	0	3,60
Total For R2040										10,677,124.80	120	82,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	06/05/2021			10.74698	85.52890	10.71279	85.77732		17.41	13,941,210.70	163	61,04
R2044	On	05/08/2021			10.93928	82.06997	10.90362	82.32145		17.96	0.00	0	
R2044	On	04/11/2021			11.12524	82.94676	11.08816	83.20106		16.90	0.00	0	
R2044	On	03/02/2022			11.32381	79.47857	11.28519	79.73563		17.20	0.00	0	
Total R2044 Future											13,941,210.70	163	61,04
R2044	On	06/05/2021	12.44	Call			11,372.95000	11.37295	11,134,490	19.56	0.00	0	
R2044	On	06/05/2021	12.44	Put			228.42000	0.22842	238,380	19.56	0.00	0	
R2044	On	06/05/2021	12.45	Call			11,425.65000	11.42565	11,187,010	19.56	0.00	0	
R2044	On	06/05/2021	12.45	Put			224.15000	0.22415	233,930	19.56	0.00	0	
R2044	On	06/05/2021	10.70	Call			2,799.96000	2.79996	2,657,710	17.33	0.00	0	3,10
R2044	On	06/05/2021	11.40	Call			5,949.52000	5.94952	5,749,110	18.69	0.00	0	
R2044	On	06/05/2021	11.40	Put			1,185.22000	1.18522	1,233,230	18.69	0.00	0	3,10
R2044	On	06/05/2021	11.79	Call			7,979.96000	7.97996	7,760,450	19.56	0.00	0	
R2044	On	06/05/2021	11.10	Put			1,739.58000	1.73958	1,808,620	18.01	0.00	0	3,10
R2044	On	06/05/2021	12.50	Call			11,689.06000	11.68906	11,449,570	19.56	0.00	0	
R2044	On	06/05/2021	12.50	Put			203.86000	0.20386	212,790	19.56	0.00	0	3,10
R2044	On	06/05/2021	11.90	Call			8,543.34000	8.54334	8,319,450	19.56	0.00	0	
R2044	On	06/05/2021	12.43	Put			232.76000	0.23276	242,900	19.56	0.00	0	
R2044	On	06/05/2021	10.70	Put			2,893.21000	2.89321	2,999,380	17.33	0.00	0	
R2044	On	06/05/2021	12.43	Call			11,320.24000	11.32024	11,081,960	19.56	0.00	0	
R2044	On	06/05/2021	11.90	Put			595.47000	0.59547	620,000	19.56	0.00	0	
R2044	On	06/05/2021	11.35	Put			1,263.29000	1.26329	1,314,380	18.57	0.00	0	
R2044	On	06/05/2021	11.35	Call			5,696.63000	5.69663	5,499,300	18.57	0.00	0	3,10
R2044	On	06/05/2021	11.79	Put			713.31000	0.71331	742,220	19.56	0.00	0	3,10
R2044	On	06/05/2021	11.10	Call			4,482.05000	4.48205	4,302,670	18.01	0.00	0	
R2044	On	05/08/2021	12.60	Put			845.41000	0.84541	873,750	19.71	0.00	0	
R2044	On	05/08/2021	12.61	Call			11,552.57000	11.55257	11,329,160	19.71	0.00	0	
R2044	On	05/08/2021	12.61	Put			835.89000	0.83589	863,960	19.71	0.00	0	
R2044	On	05/08/2021	12.59	Call			11,460.24000	11.46024	11,237,380	19.71	0.00	0	
R2044	On	05/08/2021	12.59	Put			855.02000	0.85502	883,640	19.71	0.00	0	
R2044	On	05/08/2021	12.60	Call			11,506.40000	11.50640	11,283,260	19.71	0.00	0	
R2044	On	04/11/2021	12.90	Call			12,214.69000	12.21469	11,996,280	18.38	0.00	0	
R2044	On	04/11/2021	12.90	Put			1,209.65000	1.20965	1,245,540	18.38	0.00	0	
R2044	On	04/11/2021	12.91	Call			12,257.27000	12.25727	12,038,590	18.38	0.00	0	
R2044	On	04/11/2021	12.91	Put			1,198.75000	1.19875	1,234,370	18.38	0.00	0	
R2044	On	04/11/2021	12.89	Call			12,172.12000	12.17212	11,953,990	18.38	0.00	0	
R2044	On	04/11/2021	12.89	Put			1,220.63000	1.22063	1,256,800	18.38	0.00	0	
R2044	On	03/02/2022	11.61	Put			4,370.52000	4.37052	4,467,900	17.30	0.00	0	
R2044	On	03/02/2022	11.59	Call			6,416.84000	6.41684	6,258,110	17.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/02/2022	Bond Future	11.59	Put			4,425.45000	4.42545	4,523,780	17.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			6,453.20000	6.45320	6,293,990	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			4,397.91000	4.39791	4,495,760	17.29	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			6,489.62000	6.48962	6,329,940	17.30	0.00	0	
Total R2044 Option												0.00	0	18,60
Total For R2044												13,941,210.70	163	79,64
R2048	On	06/05/2021	Bond Future			10.64471	84.98981	10.61053	85.24776		17.68	39,010,322.79	459	127,57
R2048	On	05/08/2021	Bond Future			10.82229	85.90575	10.78667	86.16689		17.32	0.00	0	
R2048	On	04/11/2021	Bond Future			11.00290	82.41205	10.96583	82.67612		17.19	0.00	0	
R2048	On	03/02/2022	Bond Future			11.19512	83.31721	11.15647	83.58427		16.62	0.00	0	
Total R2048 Future												39,010,322.79	459	127,57
R2048	On	06/05/2021	Bond Future	12.35	Call			11,751.67000	11.75167	11,503,270	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put			208.78000	0.20878	218,330	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call			11,805.66000	11.80566	11,557,080	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put			204.77000	0.20477	214,140	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call			11,697.66000	11.69766	11,449,440	19.88	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put			212.86000	0.21286	222,590	19.88	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call			11,985.59000	11.98559	11,752,230	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put			790.86000	0.79086	818,640	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call			11,890.64000	11.89064	11,657,840	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put			809.28000	0.80928	837,620	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call			11,938.11000	11.93811	11,705,030	19.03	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put			800.02000	0.80002	828,080	19.03	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			1,113.81000	1.11381	1,148,400	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			12,821.37000	12.82137	12,591,620	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			1,103.50000	1.10350	1,137,820	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			12,733.94000	12.73394	12,504,730	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			1,124.21000	1.12421	1,159,070	18.71	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			12,777.65000	12.77765	12,548,170	18.71	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			6,628.82000	6.62882	6,463,130	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			4,441.02000	4.44102	4,542,390	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			6,666.73000	6.66673	6,500,540	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			4,413.01000	4.41301	4,513,880	16.82	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,591.29000	6.59129	6,426,100	16.81	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			4,469.52000	4.46952	4,571,390	16.81	0.00	0	
Total R2048 Option												0.00	0	
Total For R2048												39,010,322.79	459	127,57
R209	On	06/05/2021	Bond Future			10.16162	70.99330	10.12747	71.19578		17.94	2,129,799.00	30	26,54
R209	On	05/08/2021	Bond Future			10.33749	71.75876	10.30205	71.96372		17.38	0.00	0	

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			10.51664	69.38525	10.47990	69.59248		16.97	0.00	0	1,7
R209	On	03/02/2022	Bond Future			10.70395	70.14740	10.66583	70.35699		16.21	0.00	0	
Total R209 Future												2,129,799.00	30	28,34
R209	On	06/05/2021	Bond Future	12.23	Call			11,148.84000	11.14884	10,950,260	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put			92.16000	0.09216	96,060	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call			11,193.30000	11.19330	10,994,640	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Put			4,804.92000	4.80492	4,942,230	17.05	0.00	0	
R209	On	06/05/2021	Bond Future	9.50	Call			932.44000	0.93244	867,270	17.05	0.00	0	2,1
R209	On	06/05/2021	Bond Future	10.35	Put			1,839.91000	1.83991	1,907,640	18.06	0.00	0	
R209	On	06/05/2021	Bond Future	10.35	Call			3,144.58000	3.14458	3,009,830	18.06	0.00	0	1,0
R209	On	06/05/2021	Bond Future	10.60	Call			4,060.84000	4.06084	3,909,470	18.41	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Put			3,723.38000	3.72338	3,839,650	17.37	0.00	0	
R209	On	06/05/2021	Bond Future	9.75	Call			1,429.01000	1.42901	1,342,800	17.37	0.00	0	6,0
R209	On	06/05/2021	Bond Future	11.00	Call			5,712.15000	5.71215	5,540,700	19.19	0.00	0	
R209	On	06/05/2021	Bond Future	11.00	Put			788.94000	0.78894	819,970	19.19	0.00	0	3,5
R209	On	06/05/2021	Bond Future	10.00	Put			2,821.88000	2.82188	2,916,950	17.68	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put			94.09000	0.09409	98,070	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Call			8,337.23000	8.33723	8,147,480	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.60	Put			311.86000	0.31186	324,590	19.73	0.00	0	3,7
R209	On	06/05/2021	Bond Future	10.25	Put			2,087.00000	2.08700	2,162,130	17.94	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call			2,809.68000	2.80968	2,682,330	17.94	0.00	0	5,3
R209	On	06/05/2021	Bond Future	11.25	Call			6,810.07000	6.81007	6,629,820	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	10.60	Put			1,331.23000	1.33123	1,382,340	18.41	0.00	0	6,2
R209	On	06/05/2021	Bond Future	12.24	Put			90.26000	0.09026	94,080	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call			11,104.37000	11.10437	10,905,870	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put			567.64000	0.56764	589,870	19.73	0.00	0	9,1
R209	On	06/05/2021	Bond Future	12.25	Call			11,237.73000	11.23773	11,038,990	19.73	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put			88.40000	0.08840	92,140	19.73	0.00	0	9,1
R209	On	06/05/2021	Bond Future	10.00	Call			2,058.70000	2.05870	1,951,290	17.68	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call			8,857.90000	8.85790	8,681,080	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			896.25000	0.89625	924,390	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			8,896.70000	8.89670	8,719,610	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			886.42000	0.88642	914,290	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			8,819.13000	8.81913	8,642,570	18.89	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			906.17000	0.90617	934,570	18.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			9,807.69000	9.80769	9,632,270	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,128.03000	1.12803	1,159,840	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,314.65000	1.31465	1,350,730	18.41	0.00	0	5,5
R209	On	04/11/2021	Bond Future	12.18	Call			9,843.97000	9.84397	9,668,310	18.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/11/2021	Bond Future	12.18	Put		1,117.78000	1.11778	1,149,350	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,880.28000	9.88028	9,704,380	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		1,107.61000	1.10761	1,138,940	18.41	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		4,015.59000	4.01559	3,898,570	16.73	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		3,902.11000	3.90211	3,992,320	16.73	0.00	0	5,56
R209	On	04/11/2021	Bond Future	9.50	Put		7,543.73000	7.54373	7,683,660	15.94	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,674.80000	1.67480	1,607,500	15.94	0.00	0	3,76
R209	On	04/11/2021	Bond Future	12.00	Call		9,195.19000	9.19519	9,024,040	18.41	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,523.63000	5.52363	5,392,620	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		3,611.08000	3.61108	3,689,660	16.46	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,555.47000	5.55547	5,424,080	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		3,590.04000	3.59004	3,668,240	16.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,587.10000	5.58710	5,455,330	16.49	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		3,568.84000	3.56884	3,646,660	16.49	0.00	0	
Total R209 Option											0.00	0	61,07
Total For R209											2,129,799.00	30	89,41
R210	On	06/05/2021	Bond Future			198.41701	198.41701	198.48463	198.48463		0.00	0	1,18
R210	On	05/08/2021	Bond Future			200.60442	200.60442	200.67353	200.67353		0.00	0	
R210	On	04/11/2021	Bond Future			200.05576	200.05576	200.12593	200.12593		0.00	0	
R210	On	03/02/2022	Bond Future			202.29867	202.29867	202.36971	202.36971		0.00	0	
Total R210 Future											0.00	0	1,18
Total For R210											0.00	0	1,18
R212	On	06/05/2021	Bond Future			171.86100	171.86100	171.87566	171.87566		0.00	0	3,42
R212	On	05/08/2021	Bond Future			171.42531	171.42531	171.44077	171.44077		0.00	0	
R212	On	04/11/2021	Bond Future			173.29587	173.29587	173.31171	173.31171		0.00	0	
Total R212 Future											0.00	0	3,42
Total For R212											0.00	0	3,42
R213	On	06/05/2021	Bond Future			9.15011	87.62681	9.10039	87.91589	12.89	2,278,297.06	26	9,14
R213	On	05/08/2021	Bond Future			9.33300	88.57116	9.28115	88.86372	12.47	0.00	0	
R213	On	04/11/2021	Bond Future			9.52276	85.98801	9.46874	86.28382	12.14	0.00	0	
R213	On	03/02/2022	Bond Future			9.72705	86.93226	9.67067	87.23137	11.59	0.00	0	
Total R213 Future											2,278,297.06	26	9,14
R213	On	06/05/2021	Bond Future	11.90	Call		14,496.40000	14.49640	14,208,020	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put		6.77000	0.00677	7,470	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call		14,541.98000	14.54198	14,253,580	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put		6.57000	0.00657	7,250	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call		14,450.79000	14.45079	14,162,430	14.16	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put		6.98000	0.00698	7,700	14.16	0.00	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	05/08/2021	Bond Future	10.78	Call		8,621.30000	8.62130	8,367,420	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put		662.22000	0.66222	700,900	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		6,008.44000	6.00844	5,786,080	13.08	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put		1,324.80000	1.32480	1,395,000	13.08	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put		2,867.82000	2.86782	2,997,610	12.37	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call		3,199.78000	3.19978	3,037,010	12.37	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call		8,911.76000	8.91176	8,655,070	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		605.02000	0.60502	640,890	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,953.43000	8.95343	8,696,360	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put		597.19000	0.59719	632,680	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call		8,870.13000	8.87013	8,613,830	13.55	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put		612.93000	0.61293	649,190	13.55	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		9,322.20000	9.32220	9,071,950	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		900.05000	0.90005	945,610	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		9,245.16000	9.24516	8,995,680	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		918.94000	0.91894	965,270	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		9,283.65000	9.28365	9,033,790	13.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		909.45000	0.90945	955,400	13.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		4,837.05000	4.83705	4,658,250	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,264.59000	3.26459	3,384,900	11.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		4,867.42000	4.86742	4,688,020	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,243.09000	3.24309	3,362,800	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		4,806.74000	4.80674	4,628,550	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		2,904.40000	2.90440	3,014,160	11.89	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		3,722.97000	3.72297	3,568,730	11.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		4,206.88000	4.20688	4,351,750	11.48	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		7,414.11000	7.41411	7,622,640	10.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,286.20000	3.28620	3,407,120	11.73	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,638.77000	1.63877	1,548,190	10.86	0.00	0	20
R213	On	03/02/2022	Bond Future	10.15	Call		5,404.22000	5.40422	5,214,870	11.89	0.00	0	
Total R213 Option											0.00	0	60
Total For R213											2,278,297.06	26	9,74
R214	On	06/05/2021	Bond Future			10.58338	67.67376	10.55442	67.84769	19.71	0.00	0	13,2
R214	On	05/08/2021	Bond Future			10.75898	68.40312	10.72890	68.57913	19.08	0.00	0	
R214	On	04/11/2021	Bond Future			10.93754	65.85678	10.90633	66.03476	18.69	0.00	0	
R214	On	03/02/2022	Bond Future			11.12711	66.58004	11.09467	66.76007	17.83	0.00	0	
Total R214 Future											0.00	0	13,21
R214	On	06/05/2021	Bond Future	12.26	Call		9,376.41000	9.37641	9,209,690	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put		247.02000	0.24702	254,230	21.70	0.00	0	

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	06/05/2021	Bond Future	12.27	Call		9,419.57000	9.41957	9,252,730	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put		242.74000	0.24274	249,830	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call		9,333.24000	9.33324	9,166,650	21.70	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put		251.36000	0.25136	258,700	21.70	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		8,134.81000	8.13481	7,987,940	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		1,254.25000	1.25425	1,283,390	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call		8,171.50000	8.17150	8,024,390	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		1,241.86000	1.24186	1,270,760	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,208.23000	8.20823	8,060,870	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		1,229.57000	1.22957	1,258,220	20.75	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,391.54000	1.39154	1,421,470	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,412.10000	9.41210	9,264,460	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,414.97000	1.41497	1,445,310	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,446.57000	9.44657	9,298,730	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,403.21000	1.40321	1,433,350	20.29	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,481.06000	9.48106	9,333,010	20.29	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,579.57000	5.57957	5,466,870	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		3,863.04000	3.86304	3,930,370	17.99	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		5,518.84000	5.51884	5,406,780	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		3,909.00000	3.90900	3,976,970	17.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,549.18000	5.54918	5,436,800	17.98	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		3,885.96000	3.88596	3,953,610	17.98	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	13,21
Total for Bond											193,582,699.29	1,994	1,145,5€
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
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	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 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 R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 06/05/2021 GOVI			776.95400	776.95400	778.99400	778.99400			0.00	0	97
GOVI On 05/08/2021 GOVI			785.23800	785.23800	787.30300	787.30300			0.00	0	
GOVI On 04/11/2021 GOVI			793.70700	793.70700	795.79500	795.79500			0.00	0	
GOVI On 03/02/2022 GOVI			802.41800	802.41800	804.52900	804.52900			0.00	0	
Total GOVI Future									0.00	0	97
GOVI On 06/05/2021 GOVI	678.68	Call			1,003,140.00000	100.31400	982,740,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Call			1,003,040.00000	100.30400	982,640,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			1,003,240.00000	100.32400	982,840,000		0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Call			681,730.00000	68.17300	661,080,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Call			681,630.00000	68.16300	660,980,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.14	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Call			681,530.00000	68.15300	660,880,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			673,850.00000	67.38500	652,970,000		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			673,750.00000	67.37500	652,870,000		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			673,950.00000	67.39500	653,070,000		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	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			117,690.00000	11.76900	96,580,000		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			117,890.00000	11.78900	96,780,000		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			117,790.00000	11.77900	96,680,000		0.00	0	
Total GOVI Option									0.00	0	
Total For GOVI									0.00	0	97
Total for GOVI									0.00	0	97
AL37 On 06/05/2021 Index Future			799.52400	799.52400	801.22100	801.22100			0.00	0	
AL37 On 05/08/2021 Index Future			808.04900	808.04900	809.76700	809.76700			0.00	0	
AL37 On 04/11/2021 Index Future			816.76300	816.76300	818.50200	818.50200			0.00	0	
AL37 On 03/02/2022 Index Future			825.72700	825.72700	827.48500	827.48500			0.00	0	
Total AL37 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 AL37									0.00	0	
AL7T On 06/05/2021 Index Future			898.48000	898.48000	901.22600	901.22600			0.00	0	
AL7T On 05/08/2021 Index Future			908.06000	908.06000	910.83800	910.83800			0.00	0	
AL7T On 04/11/2021 Index Future			917.85300	917.85300	920.66300	920.66300			0.00	0	
AL7T On 03/02/2022 Index Future			927.92600	927.92600	930.76700	930.76700			0.00	0	
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 06/05/2021 Index Future			786.23200	786.23200	788.26100	788.26100			0.00	0	30
ALBI On 05/08/2021 Index Future			794.61500	794.61500	796.66900	796.66900			0.00	0	
ALBI On 04/11/2021 Index Future			803.18500	803.18500	805.26200	805.26200			0.00	0	
ALBI On 03/02/2022 Index Future			812.00000	812.00000	814.10000	814.10000			0.00	0	
Total ALBI Future									0.00	0	30
Total For ALBI									0.00	0	30
IGOV On 06/05/2021 Index Future			280.33300	280.33300	280.32800	280.32800			0.00	0	97
IGOV On 05/08/2021 Index Future			283.39100	283.39100	283.38600	283.38600			0.00	0	
IGOV On 04/11/2021 Index Future			286.51500	286.51500	286.51100	286.51100			0.00	0	
IGOV On 03/02/2022 Index Future			289.72700	289.72700	289.72200	289.72200			0.00	0	
Total IGOV Future									0.00	0	97
Total For IGOV									0.00	0	97
Total for Index									0.00	0	1,28
JIBAR f On 17/02/2021 Jibar Future			3.64500	96.35500	3.64500	96.35500			0.00	0	
JIBAR f On 17/03/2021 Jibar Future			3.70500	96.29500	3.68500	96.31500			0.00	0	
JIBAR f On 21/04/2021 Jibar Future			3.70000	96.30000	3.67000	96.33000			0.00	0	
JIBAR f On 19/05/2021 Jibar Future			3.71000	96.29000	3.67000	96.33000			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.71500	96.28500	3.69500	96.30500			0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.74000	96.26000	3.70000	96.30000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.80000	96.20000	3.76000	96.24000			0.00	0	30,00
JIBAR f On 15/12/2021 Jibar Future			3.99500	96.00500	3.95000	96.05000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.13000	95.87000	4.07000	95.93000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.32500	95.67500	4.30000	95.70000			0.00	0	20,00
JIBAR f On 21/09/2022 Jibar Future			4.44500	95.55500	4.41500	95.58500			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			4.65500	95.34500	4.62500	95.37500			0.00	0	
Total Jibar Future									0.00	0	50,00
Total For JIBAR FUTURE									0.00	0	50,00
Total for Jibar									0.00	0	50,00
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.69000	90.69000			0.00	0	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										193,582,699.29	1,994	1,197,86
AA06 On 15/04/2021 Spot Bond					0.00000	100.39405				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.44500	103.86185	5.44500	103.84649				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			3.42000	303.17194	3.42000	303.14370				0.00	0	54,000,00
Total ABCPI3 SPOT										0.00	0	54,000,00
Total For ABCPI3										0.00	0	54,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.90032				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.37352				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.27675	9.65000	101.25053				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.20581				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.93765				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.51724				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.09802				0.00	0	
Total ABFN16 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 ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.40854				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.89423				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.45523				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.32995				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.58718				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.23431				0.00	0	911,400,00
Total ABFN26 SPOT										0.00	0	911,400,00
Total For ABFN26										0.00	0	911,400,00
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.21952				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.91199				0.00	1,600,000,000	400,000,00
Total ABFN28 SPOT										0.00	1,600,000,000	400,000,00
Total For ABFN28										0.00	1,600,000,000	400,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.86300				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.88878				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.01211				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.52181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.53770				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.50602				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.63180				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.95277				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.47222				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.29604				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.20886				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.50512				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.55676				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.78341				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.44180				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

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 14/10/2024 Spot Bond					0.00000	100.45432				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.46330				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.75776				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.90921				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.90428				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.47183				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.93971				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.15736				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.04000	4.04000	4.04000	147.33841				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	76.62555	100.00000	76.45504				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.92000	6.92000	6.92000	141.12538				0.00	0	23,244,00
Total ABKI04 SPOT										0.00	0	23,244,00
Total For ABKI04										0.00	0	23,244,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.00631	100.00000	19.96154				0.00	0	
Total ABKI04/I2025 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 ABK104/I2025									0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	100.53000			0.00	0	
Total ABKS1 SPOT									0.00	0	
Total For ABKS1									0.00	0	
ABN05 On 18/04/2021 Spot Bond			2.71000	217.23037	2.71000	217.21433			0.00	0	
Total ABN05 SPOT									0.00	0	
Total For ABN05									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.49000	2.49000	2.49000	148.21191			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.11500	4.11500	4.11500	190.08750			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.68000	4.68000	4.68000	214.14762			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.28500	6.28500	6.28500	106.37010			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			6.62500	6.62500	6.62500	120.15107			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.94500	4.94500	4.94500	102.77627			0.00	0	
Total ABN80 SPOT									0.00	0	
Total For ABN80									0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.47500	104.06432	4.47500	104.05164			0.00	0	420,000,00
Total ABS11 SPOT									0.00	0	420,000,00
Total For ABS11									0.00	0	420,000,00
ABS13 On 14/05/2022 Spot Bond			4.78500	108.33358	4.78500	108.31943		5,742,000,000,000.00	1,200,000,000	300,000,00	
Total ABS13 SPOT								5,742,000,000,000.00	1,200,000,000	300,000,00	
Total For ABS13								5,742,000,000,000.00	1,200,000,000	300,000,00	
ABS15 On 11/11/2022 Spot Bond			4.81500	110.74905	4.81500	110.73448		0.00	0	20,000,00	
Total ABS15 SPOT								0.00	0	20,000,00	
Total For ABS15								0.00	0	20,000,00	
ABS16 On 11/11/2025 Spot Bond			6.19000	119.80914	6.19000	119.78897		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.40000	119.76215	7.40000	119.73812				0.00	0	1,500,000.00
Total ABS17 SPOT										0.00	0	1,500,000.00
Total For ABS17										0.00	0	1,500,000.00
ABS18 On 26/09/2023 Spot Bond			5.25500	114.92068	5.25500	114.90421				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			6.73500	113.30472	6.73500	113.28400				0.00	0	10,000.00
Total ABS7 SPOT										0.00	0	10,000.00
Total For ABS7										0.00	0	10,000.00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.56889	100.00000	13.53854				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.77000	1.77000	1.77000	316.36175				0.00	0	10,000.00
Total ABSI2 SPOT										0.00	0	10,000.00
Total For ABSI2										0.00	0	10,000.00
ABSI4 On 31/01/2022 Spot Bond			1.16000	169.88654	1.16000	169.88113				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			9.50000	9.50000	9.50000	105.16795				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.98935				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.95832				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.91974				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.92441				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.43052				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.95546				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.95546				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.98188				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.98188				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	162.92417				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	166.14590				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.90577				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.89954				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.87624				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.33666				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.29430				0.00	0	
Total AECI02 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 AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	99.92021			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.91940			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.27102			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.46309			0.00	0	1,610,000,00
Total AGL02 SPOT									0.00	0	1,610,000,00
Total For AGL02									0.00	0	1,610,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	98.26517			0.00	0	4,750,000,00
Total AGL03 SPOT									0.00	0	4,750,000,00
Total For AGL03									0.00	0	4,750,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.29739			0.00	300,000,000	300,000,00
Total AGT01 SPOT									0.00	300,000,000	300,000,00
Total For AGT01									0.00	300,000,000	300,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.25547			0.00	0	100,000,00
Total AGT02 SPOT									0.00	0	100,000,00
Total For AGT02									0.00	0	100,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	100.63014			0.00	400,000,000	200,000,00
Total AGT03 SPOT									0.00	400,000,000	200,000,00
Total For AGT03									0.00	400,000,000	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	101.59954			0.00	1,000,000,000	500,000,00
Total AGT04 SPOT									0.00	1,000,000,000	500,000,00
Total For AGT04									0.00	1,000,000,000	500,000,00
AHF2A On 18/07/2021 Spot Bond					0.00000	100.42820			0.00	0	
Total AHF2A3 SPOT									0.00	0	
Total For AHF2A3									0.00	0	
AHF2B On 18/07/2021 Spot Bond					0.00000	100.42820			0.00	0	
Total AHF2B3 SPOT									0.00	0	
Total For AHF2B3									0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	100.49902			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.41642				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.41248				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.45580				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.49908				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.64046				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.68358				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.32437				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.17518				0.00	448,000,000	112,000,000
Total AHF5A2 SPOT										0.00	448,000,000	112,000,000
Total For AHF5A2										0.00	448,000,000	112,000,000
AHF5A: On 21/08/2023 Spot Bond			5.97500	108.83417	5.97500	113.74381				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.24501				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.33812				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	102.43491				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.40650				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.64954				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.24495				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.33803				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.98952				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.15186				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.29150				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.38459				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.17564				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.85500	113.19731	6.85500	113.17635				0.00	0	12,000,00
Total AIR02 SPOT										0.00	0	12,000,00
Total For AIR02										0.00	0	12,000,00
AIR04 On 29/05/2024 Spot Bond			5.97500	111.65017	5.97500	111.63201				0.00	0	
Total AIR04 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 AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			10.94500	96.75521	10.94500	96.72673				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.38500	167.57585	6.38500	167.54688				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.50306				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.33431				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.02635				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.23506				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.58123				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.18352				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.86110				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.86681				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.10188				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.03000	228.94599	5.03000	228.91476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.04500	206.55564	5.04500	206.52739				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	101.08061				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.14000	168.33112	2.14000	168.32123				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	98.22033				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.18971				0.00	732,000,000	183,000,000
Total ASN146 SPOT										0.00	732,000,000	183,000,000
Total For ASN146										0.00	732,000,000	183,000,000
ASN14: On 04/05/2021 Spot Bond					0.00000	100.19483				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.18500	168.26023	2.18500	168.25014				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	54.54680				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 02/06/2021 Spot Bond					0.00000	101.21321				0.00	540,000,000	135,000,000
Total ASN152 SPOT										0.00	540,000,000	135,000,000
Total For ASN152										0.00	540,000,000	135,000,000
ASN15: On 31/03/2028 Spot Bond			5.00500	179.77489	5.00500	179.75050				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.12788				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.95632				0.00	468,000,000	117,000,000
Total ASN161 SPOT										0.00	468,000,000	117,000,000
Total For ASN161										0.00	468,000,000	117,000,000
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	101.13018				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.06267				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.78471				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.01500	103.75134	5.01500	103.73715				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.82655				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.83929				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.91925				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	99.85159				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	99.83089				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.17506				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	101.06832				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.05956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.82800				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.01449				0.00	832,000,000	208,000,000
Total ASN278 SPOT										0.00	832,000,000	208,000,000
Total For ASN278										0.00	832,000,000	208,000,000
ASN27 On 20/08/2048 Spot Bond					0.00000	99.91039				0.00	680,000,000	170,000,000
Total ASN279 SPOT										0.00	680,000,000	170,000,000
Total For ASN279										0.00	680,000,000	170,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	99.91267				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.02898				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.78358				0.00	660,000,000	165,000,000
Total ASN291 SPOT										0.00	660,000,000	165,000,000
Total For ASN291										0.00	660,000,000	165,000,000
ASN30 On 20/12/2023 Spot Bond					0.00000	100.89645				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.15261				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.48500	4.48500	4.48500	100.27489				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.19500	5.19500	5.19500	91.87488				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.84794				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32 On 20/06/2024 Spot Bond					0.00000	100.97096				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.11003				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.85447				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.12500	102.26739	5.12500	102.25310				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.91195				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.82649				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.88141				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.87311				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.87311				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.17492				0.00	0	
Total ASN365 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 ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.05169				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.85599				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.88861				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.28036				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.95943				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.95943				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.03778				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.86376				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.92032				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.91427				0.00	804,000,000	201,000,000
Total ASN399 SPOT										0.00	804,000,000	201,000,000
Total For ASN399										0.00	804,000,000	201,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.85754				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.01284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	101.03249				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN421 On 20/12/2024 Spot Bond					0.00000	105.25660				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN444 On 17/06/2021 Spot Bond					0.00000	100.82894				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN445 On 17/06/2021 Spot Bond					0.00000	100.82894				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN449 On 22/06/2023 Spot Bond					0.00000	100.78928				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.81513				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN453 On 01/07/2023 Spot Bond					0.00000	101.09050				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN458 On 20/03/2023 Spot Bond					0.00000	101.52802				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN459 On 21/12/2026 Spot Bond					0.00000	103.77500				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.40951				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	100.41345				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	104.63299				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	103.93999				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.40662				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	105.08198				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.24491				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.28758				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	103.77678				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	104.43055				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.01947				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.88534				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.05946				0.00	0	
Total ASN480 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 ASN480										0.00	0	
ASN48 On 25/05/2021 Spot Bond					0.00000	99.89081				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	98.75100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.96561				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.88224				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 02/09/2021 Spot Bond					0.00000	100.94515				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49 On 07/09/2021 Spot Bond					0.00000	100.93435				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49 On 30/09/2021 Spot Bond					0.00000	100.61502				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49 On 08/09/2021 Spot Bond					0.00000	100.83591				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49 On 10/03/2021 Spot Bond					0.00000	100.81610				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.84787				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.84787				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49 On 16/03/2021 Spot Bond					0.00000	100.72873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN499 SPOT										0.00	0	
Total For ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.72339				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.58171				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.85897				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.00000	101.41262	9.00000	101.40548				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.18000	101.28566	8.18000	101.27742				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.31355	8.36000	101.30553				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.36000	101.31355	8.36000	101.30553				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN51 On 30/03/2021 Spot Bond					0.00000	100.60067				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
ASN51 On 08/04/2021 Spot Bond					0.00000	100.49276				0.00	0	
Total ASN517 SPOT										0.00	0	
Total For ASN517										0.00	0	
ASN51 On 14/04/2021 Spot Bond					0.00000	100.40085				0.00	0	
Total ASN518 SPOT										0.00	0	
Total For ASN518										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	100.41879	9.10000	100.39410				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52! On 31/07/2024 Spot Bond			11.05000	100.50637	11.05000	100.47651				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53! On 31/07/2024 Spot Bond			11.00000	100.50414	11.00000	100.47441				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53! On 13/05/2021 Spot Bond					0.00000	100.01191				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53! On 31/01/2024 Spot Bond			10.50000	100.48174	10.50000	100.45334				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53! On 18/02/2021 Spot Bond			4.58000	4.58000	4.58000	101.12932				0.00	0	
Total ASN533 SPOT										0.00	0	
Total For ASN533										0.00	0	
ASN53! On 22/02/2021 Spot Bond			4.20000	4.20000	4.20000	101.01260				0.00	0	
Total ASN534 SPOT										0.00	0	
Total For ASN534										0.00	0	
ASN53! On 31/01/2024 Spot Bond			10.50000	100.48174	10.50000	100.45334				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54! On 02/04/2026 Spot Bond					0.00000	100.74112				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54! On 31/01/2030 Spot Bond					0.00000	100.23216				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54! On 28/11/2022 Spot Bond					0.00000	101.49489				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54! On 02/03/2021 Spot Bond			4.36700	4.36700	4.36700	100.90929				0.00	0	
Total ASN544 SPOT										0.00	0	
Total For ASN544										0.00	0	
ASN54! On 31/07/2023 Spot Bond			10.60000	100.48623	10.60000	100.45756				0.00	0	
Total ASN545 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 ASN545										0.00	0	
ASN54 On 09/03/2021 Spot Bond			4.37000	4.37000	4.37000	100.82611				0.00	0	
Total ASN546 SPOT										0.00	0	
Total For ASN546										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	102.05833	10.47000	100.45208				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	100.43170	10.55000	100.40287				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.18647				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 10/05/2021 Spot Bond			4.74200	4.74200	4.74200	100.10393				0.00	0	
Total ASN561 SPOT										0.00	0	
Total For ASN561										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.08145				0.00	0	
Total ASN562 SPOT										0.00	0	
Total For ASN562										0.00	0	
ASN56 On 10/05/2021 Spot Bond					0.00000	100.08145				0.00	0	
Total ASN563 SPOT										0.00	0	
Total For ASN563										0.00	0	
ASN56 On 17/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total ASN565 SPOT										0.00	0	100,000,000,00
Total For ASN565										0.00	0	100,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.37500	107.86040	5.37500	107.84459				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.72716	9.30000	103.70111				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.40470				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.52739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.91543				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.10356				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.66060				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			5.65000	103.35190	5.65000	103.33608				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.05339				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.31449				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.05591				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.04324				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.17500	8.17500	8.17500	107.22564				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.96032				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.23055				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			10.11000	10.11000	10.11000	112.73947				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.86877				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.95051				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.68083				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.68094				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.65850				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.08783				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.08783				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.68578				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.11976				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.08736				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.11920				0.00	0	
Total BAYA83 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 BAYA83										0.00	0	
BAYA8 On 31/01/2023 Spot Bond					0.00000	101.05523				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	101.11905				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.24726				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.27827				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.27827				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.27827				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.31034				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	101.27888				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.64929				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.34264				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BC127 On 08/05/2021 Spot Bond					0.00000	100.11473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.05500	7.05500	7.05500	108.59532				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.17527				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.55254				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.61652				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.10371				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.97500	112.38120	6.97500	112.35991				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.46320				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	100.73924				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.87500	104.69654	6.87500	104.67710				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.29834				0.00	0	10,131,60
Total BGL12 SPOT										0.00	0	10,131,60
Total For BGL12										0.00	0	10,131,60
BGL13 On 20/08/2021 Spot Bond			5.97500	102.74956	5.97500	102.73312				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	102.04771				0.00	0	60,000,00
Total BGL14 SPOT										0.00	0	60,000,00
Total For BGL14										0.00	0	60,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	103.83359				0.00	0	3,000,000,00
Total BGL15 SPOT										0.00	0	3,000,000,00
Total For BGL15										0.00	0	3,000,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	99.82334				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.11042				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.66821				0.00	1,200,000,000	400,000,00
Total BGL18 SPOT										0.00	1,200,000,000	400,000,00
Total For BGL18										0.00	1,200,000,000	400,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	100.96040				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.81389				0.00	0	3,143,807,90
Total BGT01 SPOT										0.00	0	3,143,807,90
Total For BGT01										0.00	0	3,143,807,90
BID08 On 30/06/2022 Spot Bond					0.00000	101.05367				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.10709				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.29233				0.00	1,600,000,000	400,000,00
Total BID10 SPOT										0.00	1,600,000,000	400,000,00
Total For BID10										0.00	1,600,000,000	400,000,00
BID11 On 15/11/2023 Spot Bond			5.71500	112.20257	5.71500	112.18511				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.88622				0.00	0	
Total BID12 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 BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.14665				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.67564				0.00	0	1,000,000,00
Total BID14 SPOT										0.00	0	1,000,000,00
Total For BID14										0.00	0	1,000,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.26353				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.31858				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.61840				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.37020				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.28820				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.00220				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.06224				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.76637				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.34169				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.65965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond					0.00000	99.97934				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond					0.00000	100.12964				0.00	0	8,700,000.00
Total BPPF20 SPOT										0.00	0	8,700,000.00
Total For BPPF20										0.00	0	8,700,000.00
BPPF20 On 26/02/2023 Spot Bond					0.00000	98.59895				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	100.44892				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2021 Spot Bond					0.00000	100.18298				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	100.19709				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.47301				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.50918				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.17484				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.18295				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.19000				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.80761				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.09765				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	
CBL26 On 06/05/2021 Spot Bond			4.57500	104.53301	4.57500	104.52003				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.06751				0.00	0	31,897,90
Total CBL28 SPOT										0.00	0	31,897,90
Total For CBL28										0.00	0	31,897,90
CBL29 On 30/04/2024 Spot Bond					0.00000	100.01226				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			6.55000	114.81011	6.55000	114.78978				0.00	0	3,000,00
Total CCT01 SPOT										0.00	0	3,000,00
Total For CCT01										0.00	0	3,000,00
CCT02 On 12/06/2024 Spot Bond			6.90000	115.87990	6.90000	115.85831				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			7.43000	117.66751	7.43000	117.64379				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			8.85000	107.21220	8.85000	104.49260				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR38 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 CGR38										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.29202				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.16547				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.29713				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.59085				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.70793				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.48102				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.51059				0.00	0	44,266,10
Total CGR51 SPOT										0.00	0	44,266,10
Total For CGR51										0.00	0	44,266,10
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.26826				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	161.17324	3.14000	161.07924				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.11000	2.11000	2.11000	161.39770				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	114.55660	4.77000	112.29100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.47200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.51765				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.74500	114.80115	6.74500	114.78011				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	116.70717	8.70700	126.61600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.16924				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.35587				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	107.06933				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2021 Spot Bond			5.57000	104.44590	5.57000	104.43004				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	103.25115	10.98000	103.22066				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	119.49400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/03/2021 Spot Bond					0.00000	100.77715				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	122.42605	6.50000	122.00800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	106.42100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN386 On 20/03/2021 Spot Bond					0.00000	100.88857				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.89643				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.01518				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.01504				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN440 On 20/03/2021 Spot Bond					0.00000	168.03000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN445 On 24/05/2021 Spot Bond			5.47000	104.17377	5.47000	104.15838				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.11000	168.37841	2.11000	168.36865				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.19000	133.98770	5.19000	133.96874				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.63000	131.82080	5.63000	131.80058				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN456 On 20/12/2021 Spot Bond					0.00000	103.44900				0.00	0	
Total CLN456 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 CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.98482				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.51614				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.64771				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.17500	108.28435	6.17500	108.26615				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.49992				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.99022				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.29617				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.94731				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	99.36600				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	59.40161	100.00000	59.26869				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.02973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	100.15575				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.73222				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.67000	105.06180	5.67000	105.04567				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	103.15287	10.16000	104.45900				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.97500	104.83194	5.97500	104.81489				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.28952				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	101.05025				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.27105				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.37500	116.16209	6.37500	116.14195				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.51226				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.91084				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.59963				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.63375				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.96313				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.15717				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.32483				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.20660				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	95.22464				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	104.24967	9.96000	104.22168				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	102.99573	10.01000	102.96810				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	99.85457				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	101.27025	9.60000	102.41583				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.98761				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	101.18258				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 13/05/2021 Spot Bond					0.00000	100.01478				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	104.08148	9.20000	104.05563				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2021 Spot Bond					0.00000	100.32500				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.84691				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.41221				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	100.79580				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52: On 29/11/2021 Spot Bond					0.00000	101.74530				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53: On 12/03/2021 Spot Bond					0.00000	100.92302				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.98761				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.97416				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.47936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.28000	108.37292	8.28000	108.34864				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.09275				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.34253				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.54623				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	137.71700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.19637				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN542 On 17/01/2024 Spot Bond					0.00000	100.53444				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			7.75000	109.91963	7.75000	109.89692				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			7.80000	111.75939	7.80000	111.73578				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			7.89000	111.51971	7.89000	111.49588				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	313.14256				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.01556				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.05734				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	99.87931				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.60513				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	120.28100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.02998				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.54539	10.19000	102.55240				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			7.75000	112.09549	7.75000	112.07195				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.12553				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.91953				0.00	0	
Total CLN565 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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.97217				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.15485				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.02520				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.01684				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	100.16113				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			7.98000	110.40575	7.98000	110.38189				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.06059				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	100.32422				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.02561				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.98515				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.06721				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.45953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.71536				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.09280				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.12171				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	101.13367				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.41642				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.08965				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.68938				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.06300				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.90041				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.93255				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.11207				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.93388				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.61000	139.06365	3.61000	111.94314				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.24096				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.74945				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.24096				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.10003				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.67444				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.96642				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.93255				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.93255				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.26043				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.15742				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.05420				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.64600				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.47546				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.23325				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.79107	9.32000	102.76535				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	100.32831				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	100.64153				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.08061				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.18677				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.12163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.75332				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.11200				0.00	20,000,000	10,000,000
Total CLN616 SPOT										0.00	20,000,000	10,000,000
Total For CLN616										0.00	20,000,000	10,000,000
CLN616 On 20/12/2024 Spot Bond					0.00000	102.66422				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.02846				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.08963				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.27898				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.27800				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	100.25740				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	91.72800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.34849				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.03500	105.90762	6.03500	105.89023				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	99.94930				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.12965				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.60500	63.43215	11.60500	84.55299				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	99.92000				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			8.45000	103.81713	8.45000	103.79378				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.94954				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	99.91875				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.72689				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.10629				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.46720				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.91708				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.94978				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	99.95242				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.05257				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	99.94494				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.41881				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.91660				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.91453				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.28262				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.91616				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	99.94978				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.15351				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	99.94978				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	99.96021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	99.94978				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	99.97627				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.75100				0.00	20,000,000	10,000,000
Total CLN655 SPOT										0.00	20,000,000	10,000,000
Total For CLN655										0.00	20,000,000	10,000,000
CLN655 On 20/06/2025 Spot Bond					0.00000	101.09050				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.73907				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.67396				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.93066				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN659 On 20/12/2023 Spot Bond					0.00000	100.96635				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.23800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	97.12400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	109.27900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	132.44500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.63831				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.80891				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	99.93913				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.42811				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.96385				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.27340				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.94413				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.02944				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.20934	138.96702	4.20934	112.92180				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.20934	138.96702	4.20934	112.92253				0.00	0	
Total CLN674 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 CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	101.42546				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	99.94292				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.93969				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	101.98127				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.89635				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.53645				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	99.94187				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.99331				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.85603				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.88089				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.05880				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	101.02221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	101.05158				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.05137				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.91965				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.72361				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.91972				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.97990				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.37743				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	100.73671				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.04295				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.90582				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.33068				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN699 On 21/12/2026 Spot Bond					0.00000	103.84805				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.04062				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.01780				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	86.51354				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	82.44420				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.58573				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	88.49249				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	89.87453				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	99.93808				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.98867				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.89776				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.52678				0.00	0	
Total CLN710 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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.77657				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	101.88073				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.04919				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.90397				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.90397				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.90397				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	79.53936				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	100.55820				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.88807				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	78.51046				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	78.84109				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.00168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.56993				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.82789				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.82789				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.82789				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.84342				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.84342				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.84342				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	82.13969				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	83.20973				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	83.86857				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	100.12031				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			120,000,000,000,000.00		1,200,000,000	8,000,000,000
Total CLN735 SPOT									120,000,000,000,000.00		1,200,000,000	8,000,000,000
Total For CLN735									120,000,000,000,000.00		1,200,000,000	8,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.05500	108.61600	7.05500	108.59532				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.98507				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.37500	112.49029	7.37500	112.46791				0.00	0	13,002,000,000
Total COJ05 SPOT										0.00	0	13,002,000,000
Total For COJ05										0.00	0	13,002,000,000
COJ07 On 23/03/2021 Spot Bond			5.15000	104.88683	5.15000	104.87210				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			8.90000	112.44763	8.90000	112.42073			10,680,000,000,000.00		1,200,000,000	300,000,000
Total COJ08 SPOT									10,680,000,000,000.00		1,200,000,000	300,000,000
Total For COJ08									10,680,000,000,000.00		1,200,000,000	300,000,000
COJG0 On 09/06/2024 Spot Bond			6.15500	113.82113	6.15500	113.80218				0.00	0	69,100,000,000
Total COJG01 SPOT										0.00	0	69,100,000,000
Total For COJG01										0.00	0	69,100,000,000
COT01 On 03/04/2023 Spot Bond			6.81000	107.89166	6.81000	107.87182				0.00	0	34,000,000
Total COT01 SPOT										0.00	0	34,000,000
Total For COT01										0.00	0	34,000,000
COT02 On 03/04/2028 Spot Bond			9.31000	108.37758	9.31000	108.35049				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			9.40000	102.20878	9.40000	102.18299				0.00	0	8,200,000,000
Total COT03 SPOT										0.00	0	8,200,000,000
Total For COT03										0.00	0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.17500	9.17500	9.17500	108.28790				0.00	0	
Total CPV01 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 CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.88908				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.91967				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.92778				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.72575				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.65728				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.33074				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.07086				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.89523				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.81469				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.06520				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.13499				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.91859				0.00	1,600,000,000	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DSY01 SPOT									0.00	1,600,000,000	400,000,000
Total For DSY01									0.00	1,600,000,000	400,000,000
DSY02 On 21/11/2024 Spot Bond					0.00000	100.95515			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.15000	8.15000	8.15000	109.84096			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.42454			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.91154			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.92500	102.50168	5.92500	102.48536			0.00	0	
Total DV2021 SPOT									0.00	0	
Total For DV2021									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.29000	106.69167	6.29000	111.66447		341,640,092,000.00		54,314,800	57,740,100
Total DV23 SPOT								341,640,092,000.00		54,314,800	57,740,100
Total For DV23								341,640,092,000.00		54,314,800	57,740,100
DV23/R On 27/02/2023 Spot Bond			100.00000	27.17236	100.00000	31.99281			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	27.17236	100.00000	31.99281			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.84500	110.42406	5.84500	110.40678			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	99.97429	9.69000	99.94858			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.97429	9.69000	99.94858			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			10.93500	95.59445	10.93500	95.56680			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	99.97323	10.10000	99.94647			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.97323	10.10000	99.94647			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	101.12595				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.42693				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.00101				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.53979				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.52053				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.15598				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.41301				0.00	0	2,500,000,00
Total DVF26 SPOT										0.00	0	2,500,000,00
Total For DVF26										0.00	0	2,500,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	99.01053				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.96165				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.97695				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.54746				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.20579				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.07856				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.21748				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.90510				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.90019				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.68000	104.53837	4.68000	104.52524				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.38000	108.67561	5.38000	108.65967				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.28500	114.36548	6.28500	114.34593				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.29000	104.28134	5.29000	104.26630				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.01500	92.07117	5.01500	92.05858				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	131.69117	2.25000	131.68304				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.28000	138.22991	4.27500	138.25798				0.00	0	
Total EL28 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 EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.28800	124.05267	4.28800	124.03813				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.33000	119.97999	4.33000	119.96578				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.94000	105.76107	4.94000	105.74690				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.98500	94.07919	4.98500	94.06640				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	131.69117	2.25000	131.68304				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	144.91690				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	142.60450				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	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	109.83469				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	108.89686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 17/06/2021 Spot Bond					0.00000	109.30206				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	107.65311				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	99.98545				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 22/04/2022 Spot Bond					0.00000	101.41228				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 23/12/2021 Spot Bond					0.00000	99.55613				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.35500	105.02103	5.35500	105.00567				0.00	0	20,000,000,00
Total EMM02 SPOT										0.00	0	20,000,000,00
Total For EMM02										0.00	0	20,000,000,00
EMM03 On 04/05/2024 Spot Bond			8.47000	107.25055	8.47000	107.22597				0.00	0	36,204,600,00
Total EMM03 SPOT										0.00	0	36,204,600,00
Total For EMM03										0.00	0	36,204,600,00
EMM04 On 16/05/2028 Spot Bond			10.53500	10.53500	10.53500	98.29251				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			10.88500	10.88500	10.88500	102.83310				0.00	0	673,166,50
Total EMM05 SPOT										0.00	0	673,166,50
Total For EMM05										0.00	0	673,166,50
EMM06 On 23/06/2025 Spot Bond			8.55000	107.61886	8.55000	104.97673				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			8.55000	8.55000	8.55000	106.53615				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			11.08000	11.08000	11.08000	79.97193				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			9.95500	9.95500	9.95500	104.26478				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.08000	11.08000	11.08000	98.25025				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.21443				0.00	4,000,000,000	1,000,000,000
Total EPF014 SPOT										0.00	4,000,000,000	1,000,000,000
Total For EPF014										0.00	4,000,000,000	1,000,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	101.12655				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.97391				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.00300				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.95265				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.92644				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.11659				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.17146				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPFC46 On 12/03/2021 Spot Bond					0.00000	100.83038				0.00	0	
Total EPFC46 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 EPFC46									0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.08790			0.00	0	
Total EPFC47 SPOT									0.00	0	
Total For EPFC47									0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	101.04344			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.07413			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.42921			0.00	0	
Total EQT004 SPOT									0.00	0	
Total For EQT004									0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.04992			0.00	100,000,000	50,000,00
Total EQT005 SPOT									0.00	100,000,000	50,000,00
Total For EQT005									0.00	100,000,000	50,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.23030			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.98624			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.98686			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.98519			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.98672			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.98606			0.00	776,000,000	194,000,00
Total ERSA25 SPOT									0.00	776,000,000	194,000,00
Total For ERSA25									0.00	776,000,000	194,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.98710			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.98739				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.98540				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.68500	108.43546	5.68500	108.41867			606,589,500,000.00	106,700,000	7,560,100,00	
Total ES23 SPOT									606,589,500,000.00	106,700,000	7,560,100,00	
Total For ES23									606,589,500,000.00	106,700,000	7,560,100,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.62191	10.00000	100.59479			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			7.66000	103.75504	7.66000	103.73362			2,317,001,396,000.00	302,480,600	5,452,259,00	
Total ES26 SPOT									2,317,001,396,000.00	302,480,600	5,452,259,00	
Total For ES26									2,317,001,396,000.00	302,480,600	5,452,259,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.96221	7.85000	102.94043			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			10.99000	79.71635	10.95500	79.88842			230,812,663,578,000.00	21,002,062,200	23,000,400,00	
Total ES33 SPOT									10,812,663,578,000.00	21,002,062,200	23,000,400,00	
Total For ES33									10,812,663,578,000.00	21,002,062,200	23,000,400,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.20280	7.50000	103.18181			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			11.51500	78.91792	11.51500	78.89364			30,216,341,078,000.00	2,624,085,200	5,205,100,00	
Total ES42 SPOT									10,216,341,078,000.00	2,624,085,200	5,205,100,00	
Total For ES42									10,216,341,078,000.00	2,624,085,200	5,205,100,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.66483	8.50000	102.64135			0.00	0		
Total ES42/R214 SPOT									0.00	0		
Total For ES42/R214									0.00	0		
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.39833			0.00	0		
Total ESFR03 SPOT									0.00	0		
Total For ESFR03									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX04 On 13/06/2022 Spot Bond					0.00000	101.05345				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.98635				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.91193				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.33560				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.91712				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.01366				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.01429				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.27541				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.55482				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.44684				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.70500	5.70500	5.70500	103.28872			2,966,600,000,000.00	520,000,000	260,000,000	
Total FRB14 SPOT									2,966,600,000,000.00	520,000,000	260,000,000	
Total For FRB14									2,966,600,000,000.00	520,000,000	260,000,000	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.66403			0.00	0	0	
Total FRB17 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For 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	
FRB18 On 13/04/2021 Spot Bond					0.00000	101.10953				0.00	608,000,000	152,000,00
Total FRB18 SPOT										0.00	608,000,000	152,000,00
Total For FRB18										0.00	608,000,000	152,000,00
FRB19 On 14/04/2021 Spot Bond			6.64500	105.10099	6.64500	105.08205				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	101.02364				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	103.43291				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	105.19106				0.00	0	820,000,00
Total FRB22 SPOT										0.00	0	820,000,00
Total For FRB22										0.00	0	820,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.51528				0.00	1,200,000,000	400,000,00
Total FRB23 SPOT										0.00	1,200,000,000	400,000,00
Total For FRB23										0.00	1,200,000,000	400,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.04654				0.00	0	55,000,00
Total FRB24 SPOT										0.00	0	55,000,00
Total For FRB24										0.00	0	55,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.38108				0.00	0	10,200,000,00
Total FRB25 SPOT										0.00	0	10,200,000,00
Total For FRB25										0.00	0	10,200,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.15527				0.00	12,550,000,000	6,275,000,00
Total FRB26 SPOT										0.00	12,550,000,000	6,275,000,00
Total For FRB26										0.00	12,550,000,000	6,275,000,00
FRB27 On 03/06/2026 Spot Bond			8.25000	110.28662	8.25000	110.26213				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.79326				0.00	0	1,536,591,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB28 SPOT										0.00	0	1,536,591,50
Total For FRB28										0.00	0	1,536,591,50
FRBI22 On 31/01/2022 Spot Bond			1.16500	169.87855	1.16500	169.87310				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	312.36333				0.00	0	280,000,00
Total FRBI23 SPOT										0.00	0	280,000,00
Total For FRBI23										0.00	0	280,000,00
FRBI25 On 31/01/2025 Spot Bond			2.45500	2.45500	2.45500	148.40769				0.00	0	1,001,000,00
Total FRBI25 SPOT										0.00	0	1,001,000,00
Total For FRBI25										0.00	0	1,001,000,00
FRBI28 On 31/03/2028 Spot Bond			4.06500	190.70928	4.06500	190.68820				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.43000	4.43000	4.43000	100.67673				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	213.08390				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	81.88843	5.80000	81.87556				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.28000	88.58529	5.28000	88.57254				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.64000	5.64000	5.64000	81.53730				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.70000	5.70000	5.70000	80.84170				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC169 On 31/01/2025 Spot Bond			3.79000	3.79000	3.79000	141.14660				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	94.05683				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC221 On 31/01/2022 Spot Bond			2.22000	168.20512	2.22000	168.19486				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC233 On 31/01/2022 Spot Bond			3.08000	166.85960	3.08000	166.84551				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251 On 13/02/2022 Spot Bond					0.00000	100.01840				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	100.98779				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.28811				0.00	0	
Total FRC256 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 FRC256										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.70444				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.08249				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.28706				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	100.44060				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	101.02554				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.18677				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.99741				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.83672				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.05243				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.92989				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	108.86075				0.00	0	63,550,00
Total FRC286 SPOT										0.00	0	63,550,00
Total For FRC286										0.00	0	63,550,00
FRC28: On 20/12/2022 Spot Bond					0.00000	100.86848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	102.32525				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.40259				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29(On 18/04/2021 Spot Bond					0.00000	100.39471				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.01467				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.01495				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.15255				0.00	200,000,000	100,000,000
Total FRC299 SPOT										0.00	200,000,000	100,000,000
Total For FRC299										0.00	200,000,000	100,000,000
FRC30(On 25/04/2023 Spot Bond					0.00000	101.58508				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.61328				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.43077				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.14776				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.08809				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC308 On 31/05/2024 Spot Bond					0.00000	102.18127				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.84980				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.97868				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	100.98000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC312 On 23/02/2021 Spot Bond					0.00000	100.91000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	101.07497				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC314 On 23/02/2021 Spot Bond					0.00000	111.97000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	99.80538				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.05034				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.29093				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	98.47989				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	101.07480				0.00	0	
Total FRC319 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 FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	101.09974				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.98940				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.62761				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.41845				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.65793				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	101.13416				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.11656				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.46823				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	100.89190				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.30287				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	106.75942				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.46104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.05578				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.63187				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.55286				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.27342				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	99.98760				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.88861				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.50296				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.19004				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.15530				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.28898				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.32850				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC349 On 31/07/2023 Spot Bond					0.00000	100.31143				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.28231				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.28157				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.81591				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.31629				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	100.74095				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.31678				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.30935				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.21128				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.09192				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.10755				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	167.18911				0.00	0	
Total FRC66 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 FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.80000	2.80000	2.80000	167.28302				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	167.31433				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.69000	96.73289	4.69000	96.72049				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.91500	105.12288	4.91500	105.10877				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.64197				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.17435				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.84225				0.00	27,192,000,000	6,863,000,000
Total FRJ22 SPOT										0.00	27,192,000,000	6,863,000,000
Total For FRJ22										0.00	27,192,000,000	6,863,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.29360				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.64716				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.54502				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.09483				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.43285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.58870				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.46800	4.46800	4.46800	92.01679				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.83500	4.83500	4.83500	106.22176				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.74162				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.29906				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.97500	104.29738	4.97500	104.28322				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.98000	207.88821	4.98000	207.86010				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.11500	102.40123	5.11500	102.38694				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	207.24372				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.34000	143.56051	3.34000	143.54737				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	123.55833	3.70500	123.54580				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS119 On 31/01/2038 Spot Bond			4.91500	105.12288	4.91500	105.10877				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.13000	204.82872	5.13000	204.80018				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.18000	203.82101	5.18000	203.79238				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.87000	182.20765	2.87000	146.10529				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.21000	203.21928	5.21000	203.19057				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.11500	102.40123	5.11500	102.38694				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.81500	181.92565	4.81500	181.90188				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.86500	92.92288	5.86500	92.90803				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.70500	183.18433	4.70500	183.16093				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.76500	182.49653	4.76500	182.47294				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.72000	193.31308	5.72000	193.28315				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.81500	93.52077	5.81500	93.50598				0.00	0	
Total FRS134 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 FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	102.38694				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.09500	102.66956	5.09500	102.65528				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.57500	184.68482	4.57500	184.66188				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.49000	197.70605	5.49000	197.67664				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.70500	183.18433	4.70500	183.16093				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.70500	183.18433	4.70500	183.16093				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.99500	179.88736	4.99500	179.86298				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.64000	141.95581	3.64000	141.94168				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.92000	168.67840	1.92000	168.66950				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.05500	179.21379	5.05500	179.18921				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.09500	178.76634	5.09500	178.74164				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.61000	142.11535	3.61000	142.10130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.57000	184.74280	4.57000	184.71988				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.10500	5.10500	5.10500	178.62996				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	15.45059				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	5.87959				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.42760				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.47092				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.92439				0.00	820,000,000	205,000,000
Total FRS180 SPOT										0.00	820,000,000	205,000,000
Total For FRS180										0.00	820,000,000	205,000,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.83490				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	148.87694				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18 ₄ On 16/11/2023 Spot Bond					0.00000	167.34891				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 ₆ On 23/01/2024 Spot Bond					0.00000	158.80315				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 ₇ On 23/01/2024 Spot Bond					0.00000	158.43648				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18 ₈ On 23/01/2024 Spot Bond					0.00000	127.97917				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19 ₄ On 19/06/2026 Spot Bond					0.00000	24.45092				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 ₇ On 05/08/2024 Spot Bond					0.00000	100.14997				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 ₉ On 05/08/2025 Spot Bond					0.00000	100.17232				0.00	592,000,000	148,000,000
Total FRS199 SPOT										0.00	592,000,000	148,000,000
Total For FRS199										0.00	592,000,000	148,000,000
FRS20 ₀ On 12/08/2025 Spot Bond					0.00000	100.05795				0.00	648,000,000	162,000,000
Total FRS200 SPOT										0.00	648,000,000	162,000,000
Total For FRS200										0.00	648,000,000	162,000,000
FRS20 ₁ On 06/08/2025 Spot Bond					0.00000	101.19622				0.00	864,000,000	216,000,000
Total FRS201 SPOT										0.00	864,000,000	216,000,000
Total For FRS201										0.00	864,000,000	216,000,000
FRS20 ₂ 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 ₅ On 15/03/2021 Spot Bond					0.00000	117.62806				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20 ₆ On 14/10/2025 Spot Bond					0.00000	100.51438				0.00	684,000,000	171,000,000
Total FRS206 SPOT										0.00	684,000,000	171,000,000

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 FRS206										0.00	684,000,000	171,000,000
FRS206 On 18/11/2024 Spot Bond					0.00000	99.97267				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 03/09/2021 Spot Bond					0.00000	123.27506				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	119.05636				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 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	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.76430				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.16608				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.88861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.47686				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.01518				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	104.79096				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	103.58547				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	110.45891				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	106.33749				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	100.55122				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.40338				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.71436				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	101.96084				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.44070				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.70232				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 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	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 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 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	100.07972				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.06000	2.06000	2.06000	313.98775				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.80000	316.13069	1.80000	316.11514				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.80000	1.80000	1.80000	316.11514				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.16000	169.88654	1.16000	169.88113				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.16000	169.88654	1.16000	169.88113				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.18168				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.81500	98.09402	4.81500	98.08113				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.50000	69.71509	4.50000	104.11009				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.76000	2.76000	2.76000	146.71153				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	145.17407				0.00	0	

Contract 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			2.86000	2.86000	2.86000	307.55196			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.89500	4.89500	4.89500	109.07702			0.00	0	2,000,00
Total FRX23 SPOT									0.00	0	2,000,00
Total For FRX23									0.00	0	2,000,00
FRX24 On 10/12/2024 Spot Bond			5.50000	119.84891	5.50000	119.83105			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			5.85000	115.64068	5.85000	115.62226			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			6.55000	117.29562	6.55000	117.27485		774,106,510,000.00		118,184,200	74,446,20
Total FRX26 SPOT								774,106,510,000.00		118,184,200	74,446,20
Total For FRX26								774,106,510,000.00		118,184,200	74,446,20
FRX27 On 07/03/2027 Spot Bond			6.79000	121.22150	6.79000	121.19914			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.06000	118.08095	7.06000	118.05833			0.00	0	6,000,00
Total FRX28 SPOT									0.00	0	6,000,00
Total For FRX28									0.00	0	6,000,00
FRX30 On 31/01/2030 Spot Bond			7.93500	111.92699	7.93500	111.90294		11,743,800,000,000.00		1,480,000,000	750,000,00
Total FRX30 SPOT								11,743,800,000,000.00		1,480,000,000	750,000,00
Total For FRX30								11,743,800,000,000.00		1,480,000,000	750,000,00
FRX31 On 21/02/2031 Spot Bond			8.44500	106.93352	8.44500	106.90948			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.19000	120.81952	8.19000	120.79289		9,009,000,000,000.00		1,100,000,000	550,000,00
Total FRX32 SPOT								9,009,000,000,000.00		1,100,000,000	550,000,00
Total For FRX32								9,009,000,000,000.00		1,100,000,000	550,000,00
FRX45 On 14/04/2045 Spot Bond			10.42000	81.52016	10.42000	81.49742			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	99.48329				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.73769				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.92233				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.93089				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.92635				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.92359				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.92279				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.40354				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.66073				0.00	0	1,600,000,00
Total GBL05 SPOT										0.00	0	1,600,000,00
Total For GBL05										0.00	0	1,600,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.04401				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.21217				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.01025				0.00	0	
Total GH5A31 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.08112				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.56507				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.03000	107.73652	4.03000	107.72472				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.38098				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.04439				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.33301				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.55434				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.85500	113.86027	5.85500	113.84222				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.95608				0.00	0	100,000,00
Total GRT19 SPOT										0.00	0	100,000,00
Total For GRT19										0.00	0	100,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.51220				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.20000	107.94010	8.20000	107.91627				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.41263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.52093				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.76254				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.31680				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.88746				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.32455				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.87177				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.90886				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	97.45106				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.04701				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.92547				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.47657				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.84244				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.79924				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.68285				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.21929				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.59461				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.09084				0.00	1,600,000,000	400,000,000
Total GRT41 SPOT										0.00	1,600,000,000	400,000,000
Total For GRT41										0.00	1,600,000,000	400,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	99.91844				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.85696				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	100.81301				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.74277				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.70628				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.78458				0.00	0	
Total H10T3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.25631				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.62269				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.06910				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.13618				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.75407				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.03654				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.47790				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.21397				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.06518				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.03432				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.73022				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.68533				0.00	0	

Contract 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	100.67257				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.40000	311.25281	2.40000	311.23241				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	315.52498				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.45500	110.49995	9.45500	110.47221				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.02000	76.26665	5.02000	96.55439				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.01500	88.18733	11.01500	88.16121				0.00	0	4,950,000,00
Total HWAY34 SPOT										0.00	0	4,950,000,00
Total For HWAY34										0.00	0	4,950,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.61071	100.00000	9.58921				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.07500	87.41523	11.07500	87.38921				0.00	0	5,428,000,00
Total HWAY35 SPOT										0.00	0	5,428,000,00
Total For HWAY35										0.00	0	5,428,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.60979	100.00000	9.58829				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	100.61918				0.00	0	25,000,000,00
Total HWF11 SPOT										0.00	0	25,000,000,00
Total For HWF11										0.00	0	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.42331				0.00	0	10,000,000,00
Total HWF12 SPOT										0.00	0	10,000,000,00
Total For HWF12										0.00	0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF13 On 28/11/2022 Spot Bond					0.00000	101.05772				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.18000	149.96541	2.19000	149.89979			44,380,894,748,000.00	20,358,208,600	313,109,804,30	
Total I2025 SPOT									14,380,894,748,000.00	20,358,208,600	313,109,804,30	
Total For I2025									14,380,894,748,000.00	20,358,208,600	313,109,804,30	
I2029 On 31/03/2029 Spot Bond			3.56000	107.29135	3.56000	107.28095			802,711,875,840,000.00	225,480,864,000	254,777,497,00	
Total I2029 SPOT									12,711,875,840,000.00	225,480,864,000	254,777,497,00	
Total For I2029									12,711,875,840,000.00	225,480,864,000	254,777,497,00	
I2033 On 28/02/2033 Spot Bond			4.19000	101.82110	4.19000	101.80944			12,386,897,000,000.00	2,956,300,000	156,051,559,20	
Total I2033 SPOT									12,386,897,000,000.00	2,956,300,000	156,051,559,20	
Total For I2033									12,386,897,000,000.00	2,956,300,000	156,051,559,20	
I2038 On 31/01/2038 Spot Bond			4.22000	115.27748	4.21500	115.34138			481,690,013,660,000.00	114,144,553,000	391,658,181,30	
Total I2038 SPOT									11,690,013,660,000.00	114,144,553,000	391,658,181,30	
Total For I2038									11,690,013,660,000.00	114,144,553,000	391,658,181,30	
I2046 On 31/03/2046 Spot Bond			4.28000	104.82239	4.28000	104.81019			365,136,644,000,000.00	85,312,300,000	349,272,000,00	
Total I2046 SPOT									15,136,644,000,000.00	85,312,300,000	349,272,000,00	
Total For I2046									15,136,644,000,000.00	85,312,300,000	349,272,000,00	
I2050 On 31/12/2050 Spot Bond			4.28000	106.21957	4.28000	106.20714			77,637,916,000,000.00	18,139,700,000	388,694,200,00	
Total I2050 SPOT									17,637,916,000,000.00	18,139,700,000	388,694,200,00	
Total For I2050									17,637,916,000,000.00	18,139,700,000	388,694,200,00	
IBL101 On 24/05/2022 Spot Bond			5.69000	5.69000	5.69000	106.17506			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.98705			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.52000	310.28842	2.52000	310.26706			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.64766			0.00	0		
Total IBL110 SPOT									0.00	0		
Total For IBL110									0.00	0		
IBL113 On 21/05/2021 Spot Bond					0.00000	99.92528			0.00	0	20,000,000,00	
Total IBL113 SPOT									0.00	0	20,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL113										0.00	0	20,000,000.00
IBL114 On 21/05/2022 Spot Bond					0.00000	100.06679				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.92153				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.00006				0.00	1,600,000,000	400,000,000
Total IBL119 SPOT										0.00	1,600,000,000	400,000,000
Total For IBL119										0.00	1,600,000,000	400,000,000
IBL123 On 14/02/2022 Spot Bond					0.00000	100.61779				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01294				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.50672				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.14923				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.48280				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.05523				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.76838				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.40064				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.91623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.92195				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.04390				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.97997				0.00	336,000,000	84,000,00
Total IBL138 SPOT										0.00	336,000,000	84,000,00
Total For IBL138										0.00	336,000,000	84,000,00
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.92563				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.92601				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	100.83783				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.86540				0.00	824,000,000	206,000,00
Total IBL145 SPOT										0.00	824,000,000	206,000,00
Total For IBL145										0.00	824,000,000	206,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.67440				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.89589				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.89100				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL150 On 26/08/2022 Spot Bond					0.00000	103.80591				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.96393				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.34530				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.32069				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.33123				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.09745				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,000,00
Total IBL160 SPOT										0.00	0	200,000,000,00
Total For IBL160										0.00	0	200,000,000,00
IBL161 On 15/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total IBL161 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For IBL161								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	169.68893		512,000,000,000.00		400,000,000	200,000,000	
Total IBL36 SPOT								512,000,000,000.00		400,000,000	200,000,000	
Total For IBL36								512,000,000,000.00		400,000,000	200,000,000	
IBL60 On 17/02/2024 Spot Bond			6.33500	110.55900	6.33500	110.54026				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.42700				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.56000	169.24903	1.56000	169.24178				0.00	0	
Total IBL67 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 IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.76500	111.14886	4.76500	111.13440				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	100.10355				0.00	0	37,000,000,00
Total IBL86 SPOT										0.00	0	37,000,000,00
Total For IBL86										0.00	0	37,000,000,00
IBL88 On 20/05/2021 Spot Bond			4.57500	103.96117	4.57500	103.94829				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	83.98993	100.00000	83.80655				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.29635				0.00	772,000,000	193,000,00
Total IBL89 SPOT										0.00	772,000,000	193,000,00
Total For IBL89										0.00	772,000,000	193,000,00
IBL95 On 12/09/2021 Spot Bond					0.00000	101.53485				0.00	200,000,000	13,100,000,00
Total IBL95 SPOT										0.00	200,000,000	13,100,000,00
Total For IBL95										0.00	200,000,000	13,100,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.88058				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			7.45000	109.00657	7.45000	108.98455				0.00	0	299,000,00
Total IDCG06 SPOT										0.00	0	299,000,00
Total For IDCG06										0.00	0	299,000,00
IDCG08 On 13/05/2030 Spot Bond			9.43500	114.13561	9.43500	114.48145				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.03249				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.02000	114.85923	8.02000	114.83442				0.00	0	3,000,00
Total IDCG11 SPOT										0.00	0	3,000,00
Total For IDCG11										0.00	0	3,000,00
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.28709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.19429				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.05037				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.75378				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.40474				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.11688				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.86526				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.26421				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.81800				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.18436				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.38290				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.91896				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.91896				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			6.90000	107.64372	6.90000	107.62366			0.00	0	
Total IFC01 SPOT									0.00	0	
Total For IFC01									0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.43000	103.52008	5.43000	103.50481			0.00	0	
Total IFC02 SPOT									0.00	0	
Total For IFC02									0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181			0.00	0	
Total ING196 SPOT									0.00	0	
Total For ING196									0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	101.17598			0.00	0	
Total ING362 SPOT									0.00	0	
Total For ING362									0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.94189			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.66657			0.00	0	
Total ING383 SPOT									0.00	0	
Total For ING383									0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	95.47908			0.00	0	
Total ING384 SPOT									0.00	0	
Total For ING384									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.92547			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.46388			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.58570			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.92931			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.82742			0.00	0	
Total IPF18 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 IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.84268				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.49723				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.95281				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.16329				0.00	456,000,000	114,000,00
Total IPF24 SPOT										0.00	456,000,000	114,000,00
Total For IPF24										0.00	456,000,000	114,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.47436				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.10241				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.10410				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.72647				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.04198				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.65398				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.94387				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC33 On 10/05/2021 Spot Bond					0.00000	100.09188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC33 SPOT										0.00	0	
Total For IPFC33										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.12834	2.75000	100.12079				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.46500	174.68799	5.46500	174.66213				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.19459				0.00	1,600,000,000	
Total IV035 SPOT										0.00	1,600,000,000	
Total For IV035										0.00	1,600,000,000	
IV036 On 22/07/2021 Spot Bond					0.00000	101.54527				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.19452				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.66000	3.66000	3.66000	165.94482				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.53178				0.00	0	420,000,000
Total IV040 SPOT										0.00	0	420,000,000
Total For IV040										0.00	0	420,000,000
IV041 On 29/09/2021 Spot Bond			7.69500	107.14562	7.69500	107.12327			61,560,000,000,000.00	8,000,000,000	4,000,000,000	
Total IV041 SPOT									61,560,000,000,000.00	8,000,000,000	4,000,000,000	
Total For IV041									61,560,000,000,000.00	8,000,000,000	4,000,000,000	
IV042 On 18/11/2021 Spot Bond					0.00000	101.75502				0.00	0	80,000,000
Total IV042 SPOT										0.00	0	80,000,000
Total For IV042										0.00	0	80,000,000
IV043 On 21/11/2021 Spot Bond			7.71000	7.71000	7.71000	106.44441				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.32348				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			2.16000	168.29961	2.16000	168.28962				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.01275				0.00	6,740,000,000	3,370,000,000
Total IV046 SPOT										0.00	6,740,000,000	3,370,000,000
Total For IV046										0.00	6,740,000,000	3,370,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.67208				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.36500	175.77958	5.36500	175.75403				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.72593				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.87500	99.99738	10.87500	99.96893				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.19000	105.68874	6.19000	105.67104				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.80752				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.82752				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.81419				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	100.18863				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.84000	103.37979	5.84000	103.36349				0.00	0	
Total IVC110 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 IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	101.03134				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.00014				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.45905				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.28777				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.24965				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.64076				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.08442				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.62528				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.67619				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.81093				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.47098				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.42229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.27663				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	
IVC156 On 22/04/2021 Spot Bond					0.00000	100.35594				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.69240				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.94602				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.89985				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.72667				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	99.95917				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.49509				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.05198				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	100.69413				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.59060				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	99.51888				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	99.51888				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01802				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.05529				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.02570				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.88255				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC185 On 23/03/2021 Spot Bond					0.00000	100.67934				0.00	0	
Total IVC185 SPOT										0.00	0	
Total For IVC185										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.16456	7.40000	101.14437				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.14486				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.25472				0.00	0	
Total IVC188 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 IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.98537				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.93358				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ028 On 16/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.94592				0.00	0	
Total IVZ028 SPOT										0.00	0	
Total For IVZ028										0.00	0	
IVZ029 On 18/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				0.00	0	
Total IVZ029 SPOT										0.00	0	
Total For IVZ029										0.00	0	
IVZ030 On 23/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.87031				0.00	0	
Total IVZ030 SPOT										0.00	0	
Total For IVZ030										0.00	0	
IVZ031 On 25/02/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ031 SPOT										0.00	0	
Total For IVZ031										0.00	0	
IVZ032 On 04/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326				0.00	0	
Total IVZ032 SPOT										0.00	0	
Total For IVZ032										0.00	0	
IVZ033 On 11/03/2021 Spot Bond			3.95000	3.95000	3.95000	99.69790				0.00	0	
Total IVZ033 SPOT										0.00	0	
Total For IVZ033										0.00	0	
IVZ034 On 18/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.61315				0.00	0	
Total IVZ034 SPOT										0.00	0	
Total For IVZ034										0.00	0	
IVZ035 On 25/03/2021 Spot Bond			4.05000	4.05000	4.05000	99.53613				0.00	0	
Total IVZ035 SPOT										0.00	0	
Total For IVZ035										0.00	0	
IVZ036 On 01/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.45924				0.00	0	
Total IVZ036 SPOT										0.00	0	
Total For IVZ036										0.00	0	
IVZ037 On 08/04/2021 Spot Bond			4.05000	4.05000	4.05000	99.38247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ037 SPOT										0.00	0	
Total For IVZ037										0.00	0	
IVZ038 On 22/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.21983				0.00	0	
Total IVZ038 SPOT										0.00	0	
Total For IVZ038										0.00	0	
IVZ039 On 29/04/2021 Spot Bond			4.10000	4.10000	4.10000	99.14249				0.00	0	
Total IVZ039 SPOT										0.00	0	
Total For IVZ039										0.00	0	
IVZ040 On 06/05/2021 Spot Bond			4.10000	4.10000	4.10000	99.06526				0.00	0	
Total IVZ040 SPOT										0.00	0	
Total For IVZ040										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.98815				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.91116			99,630,000,000,000.00	24,300,000,000	24,300,000,000	
Total IVZ042 SPOT									19,630,000,000,000.00	24,300,000,000	24,300,000,000	
Total For IVZ042									19,630,000,000,000.00	24,300,000,000	24,300,000,000	
IVZ043 On 27/05/2021 Spot Bond			4.10000	4.10000	4.10000	98.83430				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.08285				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.66841				0.00	1,065,000,000	7,565,000,000
Total KAP006 SPOT										0.00	1,065,000,000	7,565,000,000
Total For KAP006										0.00	1,065,000,000	7,565,000,000
KAP007 On 26/10/2021 Spot Bond			6.42500	105.70017	6.42500	105.68181				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	99.90723				0.00	700,000,000	2,175,000,000
Total KAP012 SPOT										0.00	700,000,000	2,175,000,000
Total For KAP012										0.00	700,000,000	2,175,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	97.85057				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.40998				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	96.61258				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.91562				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.44799				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.34562				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			7.99000	132.19297	7.99000	132.16436				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	96.95672				0.00	158,400,000	16,199,016,000
Total LBK15 SPOT										0.00	158,400,000	16,199,016,000
Total For LBK15										0.00	158,400,000	16,199,016,000
LBK18 On 22/03/2022 Spot Bond					0.00000	94.83341				0.00	0	8,679,000,000
Total LBK18 SPOT										0.00	0	8,679,000,000
Total For LBK18										0.00	0	8,679,000,000
LBK20 On 08/06/2022 Spot Bond			6.65500	106.33149	6.65500	106.31236				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.27755				0.00	0	7,327,439,300
Total LBK23 SPOT										0.00	0	7,327,439,300
Total For LBK23										0.00	0	7,327,439,300
LBK24 On 10/10/2024 Spot Bond			8.67500	108.60619	8.67500	108.58085				0.00	0	
Total LBK24 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 LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	99.98264				0.00	0	2,940,000,00
Total LBK26 SPOT										0.00	0	2,940,000,00
Total For LBK26										0.00	0	2,940,000,00
LBK27 On 23/03/2023 Spot Bond					0.00000	95.35357				0.00	27,414,800,500	24,238,760,50
Total LBK27 SPOT										0.00	27,414,800,500	24,238,760,50
Total For LBK27										0.00	27,414,800,500	24,238,760,50
LBK28 On 15/05/2028 Spot Bond			11.52500	98.07749	11.52500	98.04713				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.72500	101.87393	9.72500	101.84736				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	96.49910				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.84670				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.12212				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.62978				0.00	0	8,880,000,00
Total LBK33 SPOT										0.00	0	8,880,000,00
Total For LBK33										0.00	0	8,880,000,00
LBK35 On 26/03/2024 Spot Bond					0.00000	95.00781				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.55404				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	84.40128				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.07619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.22500	109.85540	6.22500	109.83689				0.00	0	2,500,000.00
Total LGL06 SPOT										0.00	0	2,500,000.00
Total For LGL06										0.00	0	2,500,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.91812				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.23950				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.42372				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.88356				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.14608				0.00	20,000,000	10,000.00
Total LGL11 SPOT										0.00	20,000,000	10,000.00
Total For LGL11										0.00	20,000,000	10,000.00
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.02523				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.31553				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	99.82176				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	99.81701				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.42103				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.91793				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.91550				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 03/03/2021 Spot Bond					0.00000	99.78379				0.00	0	
Total MAQ194 SPOT										0.00	0	
Total For MAQ194										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	100.07495				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.27771				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.12872				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.75575				0.00	1,000,000,000	1,000,000,000
Total MBF065 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBF065										0.00	1,000,000,000	1,000,000,000
MBF06 On 16/09/2021 Spot Bond					0.00000	100.91017				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.98924				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.98830				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.12623				0.00	0	
Total MBP038 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 MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	99.92017				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.91069				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	100.45597				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04 On 26/04/2021 Spot Bond					0.00000	100.38888				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.26950				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.65133				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.78654				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.22305				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.87599				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.65134				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.66498				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.33734				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MBP050 SPOT									0.00	0	10,000,000.00
Total For MBP050									0.00	0	10,000,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.94424			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			5.00000	104.63118	5.00000	104.61690			0.00	0	
Total MMIG02 SPOT									0.00	0	
Total For MMIG02									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			6.93000	6.93000	6.93000	116.73750			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.47500	107.73498	5.47500	107.71890			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	101.51356			0.00	0	185,000.00
Total MMIG06 SPOT									0.00	0	185,000.00
Total For MMIG06									0.00	0	185,000.00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.41106			0.00	160,000,000	80,000.00
Total MMIG07 SPOT									0.00	160,000,000	80,000.00
Total For MMIG07									0.00	160,000,000	80,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	100.05774			0.00	100,000,000	50,000.00
Total MML01 SPOT									0.00	100,000,000	50,000.00
Total For MML01									0.00	100,000,000	50,000.00
MML02 On 10/12/2026 Spot Bond			7.55000	109.80443	7.55000	109.78208			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	30,000,000.00	
Total MML03 SPOT								10,000,000,000,000.00	50,000,000,000	30,000,000.00	
Total For MML03								10,000,000,000,000.00	50,000,000,000	30,000,000.00	
MML04 On 15/03/2028 Spot Bond			100.00000	8.21643	100.00000	8.13244		000,000,000,000,000.00	90,000,000,000	45,000,000.00	
Total MML04 SPOT								10,000,000,000,000.00	90,000,000,000	45,000,000.00	
Total For MML04								10,000,000,000,000.00	90,000,000,000	45,000,000.00	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.53640			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN09 On 11/10/2022 Spot Bond					0.00000	100.40431				0.00	0	45,013,70
Total MTN09 SPOT										0.00	0	45,013,70
Total For MTN09										0.00	0	45,013,70
MTN10 On 11/10/2024 Spot Bond					0.00000	99.53967				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.91844				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.52776				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.98972				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.08471				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.08792				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.41465				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.98205				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.62166				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.02242				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.83978				0.00	0	
Total MTN20 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 MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.26739				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.30462				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			7.50000	103.56136	7.50000	103.54030				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.32892				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.02746				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	99.91219				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.91385				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.91385				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.90739				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.64168				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.43593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.90410				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	101.16789				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	101.59432				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.78455				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.01286				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.20679				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.38501				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.69500	106.25777	5.69500	106.24129				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.27500	108.93025	6.27500	108.91165				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			8.43000	109.40471	8.43000	109.37976				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.37926				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	100.39440				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.25346				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.37240				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.29956				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.57500	104.21248	5.57500	104.19663				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	103.88905	9.38000	103.86257				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.84000	114.88009	5.84000	114.86183				0.00	0	1,100,00
Total NBK13A SPOT										0.00	0	1,100,00
Total For NBK13A										0.00	0	1,100,00
NBK14 On 25/06/2021 Spot Bond			4.72500	102.93931	4.72500	102.92620				0.00	0	1,000,00
Total NBK14A SPOT										0.00	0	1,000,00
Total For NBK14A										0.00	0	1,000,00
NBK15 On 11/02/2022 Spot Bond			5.14000	103.60107	5.14000	103.58655				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			5.55000	113.86990	5.55000	113.85267				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			6.32000	119.02239	6.32000	119.00205				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.67000	106.90584	5.67000	106.88942			9,072,000,000,000.00		1,600,000,000	400,000,00
Total NBK19A SPOT									9,072,000,000,000.00	1,600,000,000	400,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK19A									9,072,000,000,000.00	1,600,000,000	400,000,000
NBK20 On 01/06/2026 Spot Bond			6.31000	120.16584	6.31000	120.14532			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	100.79725			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.35000	117.34177	7.35000	117.31838		6,188,700,000,000.00		842,000,000	9,000,000,000
Total NBK21A SPOT								6,188,700,000,000.00		842,000,000	9,000,000,000
Total For NBK21A								6,188,700,000,000.00		842,000,000	9,000,000,000
NBK22 On 19/11/2022 Spot Bond			4.76500	111.30245	4.76500	111.28797			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.03500	121.59931	6.03500	121.57933			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.07500	123.13386	7.07500	123.11021			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24 On 11/02/2022 Spot Bond					0.00000	100.02119			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.23500	5.23500	5.23500	110.16006			0.00	0	260,000,000
Total NBK25A SPOT									0.00	0	260,000,000
Total For NBK25A									0.00	0	260,000,000
NBK25 On 12/02/2025 Spot Bond					0.00000	103.20042			0.00	0	987,530,000
Total NBK25B SPOT									0.00	0	987,530,000
Total For NBK25B									0.00	0	987,530,000
NBK26 On 10/05/2023 Spot Bond			100.00000	28.01448	100.00000	27.95180			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.39060			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.26000	119.69607	7.26000	119.67249			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.17000	111.45092	5.17000	111.43521				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			6.42000	119.01033	6.42000	118.98955				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.80000	110.27546	5.80000	110.25832				0.00	0	350,000.00
Total NBK30A SPOT										0.00	0	350,000.00
Total For NBK30A										0.00	0	350,000.00
NBK30 On 18/02/2021 Spot Bond					0.00000	99.97952				0.00	5,958,600,000	1,986,200,000
Total NBK30B SPOT										0.00	5,958,600,000	1,986,200,000
Total For NBK30B										0.00	5,958,600,000	1,986,200,000
NBK31 On 09/11/2023 Spot Bond			5.30000	112.88208	5.30000	112.86577				0.00	0	1,600,000.00
Total NBK31A SPOT										0.00	0	1,600,000.00
Total For NBK31A										0.00	0	1,600,000.00
NBK31 On 17/02/2023 Spot Bond					0.00000	101.69151				0.00	0	18,690,000.00
Total NBK31B SPOT										0.00	0	18,690,000.00
Total For NBK31B										0.00	0	18,690,000.00
NBK34 On 10/05/2021 Spot Bond					0.00000	100.20201				0.00	29,476,000,000	7,369,000,000
Total NBK34B SPOT										0.00	29,476,000,000	7,369,000,000
Total For NBK34B										0.00	29,476,000,000	7,369,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	101.83096				0.00	0	7,227,000.00
Total NBK35B SPOT										0.00	0	7,227,000.00
Total For NBK35B										0.00	0	7,227,000.00
NBK36 On 10/05/2026 Spot Bond					0.00000	101.64141				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.69463				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.22500	9.22500	9.22500	72.17153				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK40I On 31/07/2026 Spot Bond					0.00000	103.53211				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.35229				0.00	428,000,000	107,000,000
Total NBK42B SPOT										0.00	428,000,000	107,000,000
Total For NBK42B										0.00	428,000,000	107,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.71635				0.00	0	12,851,000,000
Total NBK43B SPOT										0.00	0	12,851,000,000
Total For NBK43B										0.00	0	12,851,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.03617				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.06673				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.52276				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.18010				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.47515				0.00	0	1,557,000,000
Total NBK49B SPOT										0.00	0	1,557,000,000
Total For NBK49B										0.00	0	1,557,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.33787				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.37944				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.47733				0.00	0	
Total NBK52B 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 NBK52B									0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	99.66269			0.00	0	
Total NBK53B SPOT									0.00	0	
Total For NBK53B									0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	99.91751			0.00	0	
Total NBK54B SPOT									0.00	0	
Total For NBK54B									0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.63302			0.00	0	
Total NBKB55 SPOT									0.00	0	
Total For NBKB55									0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.20468			0.00	0	
Total NBKB56 SPOT									0.00	0	
Total For NBKB56									0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.30178			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.56350			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.40837			0.00	0	
Total NBKB59 SPOT									0.00	0	
Total For NBKB59									0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.52032			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	100.04073			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88870			0.00	0	
Total NCLN82 SPOT									0.00	0	
Total For NCLN82									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NCLN82/JIBAR SPOT									0.00	0	
Total For NCLN82/JIBAR									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			8.39500	110.44818	8.39500	110.42310				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88093				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.43000	109.82746	8.43000	109.80242				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.88870				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.90102				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.91655				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	101.25486				0.00	40,000,000	5,210,000,00
Total NEDT1A SPOT										0.00	40,000,000	5,210,000,00
Total For NEDT1A										0.00	40,000,000	5,210,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.07255				0.00	1,780,000,000	1,780,000,00
Total NEDT1B SPOT										0.00	1,780,000,000	1,780,000,00
Total For NEDT1B										0.00	1,780,000,000	1,780,000,00
NET53 On 17/04/2021 Spot Bond					0.00000	100.41638				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.59929				0.00	0	3,630,000,00
Total NGL01 SPOT										0.00	0	3,630,000,00
Total For NGL01										0.00	0	3,630,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.39369				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	104.07109				0.00	7,310,000,000	8,010,000,00
Total NGL02 SPOT										0.00	7,310,000,000	8,010,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL02										0.00	7,310,000,000	8,010,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.78742				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.86485				0.00	10,180,000,000	5,090,000,000
Total NGL04 SPOT										0.00	10,180,000,000	5,090,000,000
Total For NGL04										0.00	10,180,000,000	5,090,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.05991				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.38532				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.31611				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.57385				0.00	660,000,000	165,000,000
Total NGL08 SPOT										0.00	660,000,000	165,000,000
Total For NGL08										0.00	660,000,000	165,000,000
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.14198				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.30939				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.68881				0.00	0	1,000,000,000
Total NGT103 SPOT										0.00	0	1,000,000,000
Total For NGT103										0.00	0	1,000,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.55962				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.76847				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	100.25985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	99.93554				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	103.53337	13.50000	103.49624				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	100.43557				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.59428				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.42974				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.84526				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.29329				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.91896				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.21459				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.05794				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	99.83475				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	99.82574				0.00	0	700,000,00
Total NHM018 SPOT										0.00	0	700,000,00
Total For NHM018										0.00	0	700,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	99.81926				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	99.82524				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.18000	5.18000	5.18000	203.79238				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.07500	4.07500	4.07500	190.56788				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	145.69362				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.86000	3.86000	3.86000	104.95000			77,200,000,000.00		20,000,000	10,000,00
Total NI29 SPOT									77,200,000,000.00		20,000,000	10,000,00
Total For NI29									77,200,000,000.00		20,000,000	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.96500	4.96500	4.96500	104.42026				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	145.11951				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	143.00981				0.00	0	
Total NILB13 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 NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.72000	3.72000	3.72000	194.89286				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.86500	193.13316	3.86500	193.11285				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08000	102.87134	5.08000	102.85710				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.71839				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	102.97757				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.06078				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.36448				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	131.72432				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.91484				0.00	632,000,000	158,000,00
Total NN022 SPOT										0.00	632,000,000	158,000,00
Total For NN022										0.00	632,000,000	158,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	102.02964				0.00	768,000,000	192,000,00
Total NN023 SPOT										0.00	768,000,000	192,000,00
Total For NN023										0.00	768,000,000	192,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	99.72800				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.89919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.06931				0.00	772,000,000	193,000,00
Total NN034 SPOT										0.00	772,000,000	193,000,00
Total For NN034										0.00	772,000,000	193,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	101.59976				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.16580				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	102.24273				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.91219				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	102.15917				0.00	844,000,000	211,000,00
Total NN040 SPOT										0.00	844,000,000	211,000,00
Total For NN040										0.00	844,000,000	211,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	135.24543				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.01750				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	135.04913				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	135.34391				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.96491				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	126.39965				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.44331				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	104.16338				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	102.69274				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	100.40625				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.01734				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.65531				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.77000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	104.93000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	108.51000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	107.31000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	106.56709				0.00	0	
Total NNF017 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 NNF017										0.00	0	
NNF017 On 20/04/2021 Spot Bond					0.00000	100.17627				0.00	0	
Total NNF018 SPOT										0.00	0	
Total For NNF018										0.00	0	
NNF018 On 20/04/2021 Spot Bond					0.00000	100.17538				0.00	0	
Total NNF019 SPOT										0.00	0	
Total For NNF019										0.00	0	
NNF019 On 01/08/2022 Spot Bond					0.00000	105.63478				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF020 On 22/04/2021 Spot Bond					0.00000	100.14343				0.00	0	
Total NNF020 SPOT										0.00	0	
Total For NNF020										0.00	0	
NNF020 On 18/11/2021 Spot Bond					0.00000	99.97521				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 09/06/2021 Spot Bond					0.00000	100.83378				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF022 On 14/07/2021 Spot Bond					0.00000	100.42656				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF023 On 10/05/2021 Spot Bond					0.00000	100.10282				0.00	0	
Total NNF024 SPOT										0.00	0	
Total For NNF024										0.00	0	
NNF024 On 01/08/2022 Spot Bond					0.00000	105.63478				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	126.44763				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 12/09/2024 Spot Bond					0.00000	107.87612				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 22/05/2052 Spot Bond					0.00000	100.83303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.61350				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.20770				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.21009				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.12852				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.90280				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.10028				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.30319				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.24493				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.00745				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.29621				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.04233				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			6.34500	113.03576	6.34500	113.01626				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.65000	196.82846	2.65000	196.81423				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			8.67000	122.58893	8.67000	122.56036				0.00	0	2,095,90
Total NRA028 SPOT										0.00	0	2,095,90
Total For NRA028										0.00	0	2,095,90
NRA02' On 30/11/2028 Spot Bond			100.00000	14.76665	100.00000	14.73379				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	101.23794				0.00	0	100,000,00
Total NTC21 SPOT										0.00	0	100,000,00
Total For NTC21										0.00	0	100,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.04201				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	100.75223				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	101.29513				0.00	0	200,000,00
Total NTC25 SPOT										0.00	0	200,000,00
Total For NTC25										0.00	0	200,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.35028				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.87580				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.88797				0.00	0	
Total NTC28 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 NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.76396				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	101.01293				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.90113				0.00	0	20,300,000,00
Total NTC32 SPOT										0.00	0	20,300,000,00
Total For NTC32										0.00	0	20,300,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	99.51235				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.52500	109.26874	5.52500	109.25229				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			6.61000	119.88561	6.61000	119.86407				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.72500	112.34961	5.72500	112.33209				0.00	0	1,000,000,00
Total OML09 SPOT										0.00	0	1,000,000,00
Total For OML09										0.00	0	1,000,000,00
OML10 On 14/09/2025 Spot Bond			6.93500	121.91879	6.93500	121.89582				0.00	0	910,000,00
Total OML10 SPOT										0.00	0	910,000,00
Total For OML10										0.00	0	910,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	99.54142				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	100.17918				0.00	600,000,000	300,000,00
Total OML12 SPOT										0.00	600,000,000	300,000,00
Total For OML12										0.00	600,000,000	300,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.96468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.99249				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.14306				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.56999				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.11667				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.10037				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	99.91547				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	99.90416				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	99.90254				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	99.90093				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			6.70000	119.77464	6.65000	120.01818			625,774,932,770,000.00	1,138,175,363,100	1,473,822,769,400	
Total R186 SPOT									15,774,932,770,000.00	138,175,363,100	473,822,769,400	
Total For R186									15,774,932,770,000.00	138,175,363,100	473,822,769,400	
R197 On 07/12/2023 Spot Bond			1.46000	318.93677	1.45000	319.00711			17,751,410,000,000.00	12,158,500,000	148,198,500,000	
Total R197 SPOT									17,751,410,000,000.00	12,158,500,000	148,198,500,000	
Total For R197									17,751,410,000,000.00	12,158,500,000	148,198,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Spot Bond			4.18000	225.17016	4.18000	225.14458			76,064,839,400,000.00	18,197,330,000	242,509,310,60
Total R202 SPOT									'6,064,839,400,000.00	18,197,330,000	242,509,310,60
Total For R202									'6,064,839,400,000.00	18,197,330,000	242,509,310,60
R2023 On 28/02/2023 Spot Bond			4.68000	109.51790	4.67500	109.51386			471,272,802,156,000.00	100,699,316,700	498,651,937,10
Total R2023 SPOT									'1,272,802,156,000.00	100,699,316,700	498,651,937,10
Total For R2023									'1,272,802,156,000.00	100,699,316,700	498,651,937,10
R2030 On 31/01/2030 Spot Bond			8.45500	97.55117	8.45500	97.52886			444,811,664,273,500.00	880,521,781,700	468,923,132,70
Total R2030 SPOT									14,811,664,273,500.00	880,521,781,700	468,923,132,70
Total For R2030									14,811,664,273,500.00	880,521,781,700	468,923,132,70
R2032 On 31/03/2032 Spot Bond			9.33000	95.78163	9.33000	95.75764			632,875,589,262,000.00	710,919,141,400	317,793,824,30
Total R2032 SPOT									12,875,589,262,000.00	710,919,141,400	317,793,824,30
Total For R2032									12,875,589,262,000.00	710,919,141,400	317,793,824,30
R2035 On 28/02/2035 Spot Bond			10.03500	95.52835	10.03500	95.50252			702,676,194,173,000.00	1,066,534,747,800	901,962,218,60
Total R2035 SPOT									12,676,194,173,000.00	066,534,747,800	901,962,218,60
Total For R2035									12,676,194,173,000.00	066,534,747,800	901,962,218,60
R2037 On 31/01/2037 Spot Bond			10.29000	86.50415	10.29000	86.48018			033,857,655,866,000.00	100,472,075,400	1,711,713,656,90
Total R2037 SPOT									13,857,655,866,000.00	100,472,075,400	711,713,656,90
Total For R2037									13,857,655,866,000.00	100,472,075,400	711,713,656,90
R2040 On 31/01/2040 Spot Bond			10.46500	88.43918	10.46500	88.41426			255,480,629,664,000.00	1,266,648,889,600	561,122,082,80
Total R2040 SPOT									15,480,629,664,000.00	266,648,889,600	561,122,082,80
Total For R2040									15,480,629,664,000.00	266,648,889,600	561,122,082,80
R2044 On 31/01/2044 Spot Bond			10.54000	85.02578	10.54000	85.00166			865,141,533,016,000.00	366,711,720,400	1,311,423,634,90
Total R2044 SPOT									15,141,533,016,000.00	366,711,720,400	311,423,634,90
Total For R2044									15,141,533,016,000.00	366,711,720,400	311,423,634,90
R2048 On 28/02/2048 Spot Bond			10.45000	88.87126	10.45000	88.84626			902,813,281,705,000.00	660,556,294,900	299,120,140,20
Total R2048 SPOT									12,813,281,705,000.00	660,556,294,900	299,120,140,20
Total For R2048									12,813,281,705,000.00	660,556,294,900	299,120,140,20
R208 On 31/03/2021 Spot Bond			3.77000	102.92849	3.77000	102.91791			677,917,630,000,000.00	179,819,000,000	678,032,753,50
Total R208 SPOT									'7,917,630,000,000.00	179,819,000,000	678,032,753,50
Total For R208									'7,917,630,000,000.00	179,819,000,000	678,032,753,50
R209 On 31/03/2036 Spot Bond			10.00000	73.46976	9.96500	73.66251			933,639,132,000,000.00	1,193,363,913,200	968,800,200,40
Total R209 SPOT									13,639,132,000,000.00	193,363,913,200	968,800,200,40
Total For R209									13,639,132,000,000.00	193,363,913,200	968,800,200,40
R210 On 31/03/2028 Spot Bond			3.37000	199.28567	3.36500	199.33068			33,453,653,000,000.00	9,926,900,000	126,215,900,00
Total R210 SPOT									13,453,653,000,000.00	9,926,900,000	126,215,900,00

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 R210									13,453,653,000,000.00	9,926,900,000	126,215,900,00
R212 On 31/01/2022 Spot Bond			0.91000	170.28686	0.91000	170.28259			294,658,000,000.00	323,800,000	308,328,400,00
Total R212 SPOT									294,658,000,000.00	323,800,000	308,328,400,00
Total For R212									294,658,000,000.00	323,800,000	308,328,400,00
R213 On 28/02/2031 Spot Bond			8.98500	90.33963	8.93500	90.61636			795,139,972,503,000.00	88,496,379,800	428,599,003,70
Total R213 SPOT									15,139,972,503,000.00	88,496,379,800	428,599,003,70
Total For R213									15,139,972,503,000.00	88,496,379,800	428,599,003,70
R214 On 28/02/2041 Spot Bond			10.39500	70.49967	10.39500	70.47994			664,224,490,656,500.00	448,698,844,700	999,388,675,80
Total R214 SPOT									14,224,490,656,500.00	448,698,844,700	999,388,675,80
Total For R214									14,224,490,656,500.00	448,698,844,700	999,388,675,80
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.15726			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.11970			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.63978			0.00	200,000,000	100,000,00
Total RDFB11 SPOT									0.00	200,000,000	100,000,00
Total For RDFB11									0.00	200,000,000	100,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	98.55959			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.87955			0.00	0	
Total RDFB13 SPOT									0.00	0	
Total For RDFB13									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.37654			0.00	744,000,000	186,000,00
Total RDFB14 SPOT									0.00	744,000,000	186,000,00
Total For RDFB14									0.00	744,000,000	186,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.24488			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.16153			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.80666			0.00	9,000,000,000	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	9,000,000,000	3,000,000,000
Total For RDFB17										0.00	9,000,000,000	3,000,000,000
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.91968				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.67280				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.80454				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.84265				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.72348				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	97.28912				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	95.75458				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.26908				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5: On 11/06/2021 Spot Bond					0.00000	101.00705				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12: On 12/04/2021 Spot Bond					0.00000	100.83667				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14: On 17/03/2021 Spot Bond					0.00000	100.79261				0.00	160,000,000	80,000,000
Total RED141 SPOT										0.00	160,000,000	80,000,000
Total For RED141										0.00	160,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED14: On 17/03/2021 Spot Bond					0.00000	100.67513				0.00	0	
Total RED142 SPOT										0.00	0	
Total For RED142										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.25835				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	101.36142				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.36007				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.66259				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.19732				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.75585				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.80910				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.91459				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	99.97235				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.50864				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.67475				0.00	0	
Total RES41 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 RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.44310			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.39994			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									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	
RW21 On 21/04/2021 Spot Bond			5.05000	104.07781	5.05000	104.06354		8,080,000,000,000.00	1,600,000,000	400,000,000	
Total RW21 SPOT								8,080,000,000,000.00	1,600,000,000	400,000,000	
Total For RW21								8,080,000,000,000.00	1,600,000,000	400,000,000	
RW23 On 10/12/2023 Spot Bond			6.32500	109.86989	6.32500	109.85110		0.00	0	57,900,000	
Total RW23 SPOT								0.00	0	57,900,000	
Total For RW23								0.00	0	57,900,000	
RW28 On 10/12/2028 Spot Bond			10.80500	99.00592	10.80500	98.97730		0.00	0		
Total RW28 SPOT								0.00	0		
Total For RW28								0.00	0		
SBK23 On 28/05/2022 Spot Bond			4.97500	110.61536	4.97500	110.60035		0.00	0	2,030,000,000	
Total SBK23 SPOT								0.00	0	2,030,000,000	
Total For SBK23								0.00	0	2,030,000,000	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total SBK24/JIBAR SPOT								0.00	0		
Total For SBK24/JIBAR								0.00	0		
SBK25 On 25/04/2021 Spot Bond					0.00000	100.74504		0.00	0		
Total SBK25 SPOT								0.00	0		
Total For SBK25								0.00	0		
SBK26 On 25/04/2021 Spot Bond			5.74500	105.01753	5.74500	105.00117		0.00	0		
Total SBK26 SPOT								0.00	0		
Total For SBK26								0.00	0		
SBN01 On 31/07/2021 Spot Bond					0.00000	100.21080		0.00	0		
Total SBN01 SPOT								0.00	0		
Total For SBN01								0.00	0		
SBS18 On 23/06/2021 Spot Bond					0.00000	101.27466		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.46500	103.49479	4.46500	103.48232				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.24500	119.37536	6.24500	119.35508				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.26195				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.34500	113.05388	5.34500	113.03768				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.33500	110.13091	6.33500	110.11194				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			6.72000	117.34811	6.72000	117.32680				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.50500	118.96196	5.50500	118.94410				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.71500	112.24875	5.71500	112.23128				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			7.74000	113.05191	7.74000	113.02820				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.42000	105.22059	4.42000	105.20788				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.83000	111.11894	4.83000	111.10430				0.00	0	3,108,000,00
Total SBS41 SPOT										0.00	0	3,108,000,00
Total For SBS41										0.00	0	3,108,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			6.01000	121.65748	6.01000	121.63758				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			6.85000	124.00462	6.85000	123.98155				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.93500	110.78810	4.93500	110.77318				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.70920				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.94472				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.61500	104.90201	4.61500	104.88879				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.24000	5.24000	5.24000	112.69705				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.93611				0.00	0	600,000,00
Total SBS52 SPOT										0.00	0	600,000,00
Total For SBS52										0.00	0	600,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.72717				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.87062				0.00	272,000,000	68,000,00
Total SBS55 SPOT										0.00	272,000,000	68,000,00
Total For SBS55										0.00	272,000,000	68,000,00
SBS56 On 12/06/2022 Spot Bond			4.62000	107.10275	4.62000	107.08931				0.00	0	
Total SBS56 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 SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.78750				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.36975				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.07636				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.02852				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.85720				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.94755				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.42376				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.12394				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.74296				0.00	1,600,000,000	400,000,000
Total SBS67 SPOT										0.00	1,600,000,000	400,000,000
Total For SBS67										0.00	1,600,000,000	400,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.26346				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.09884				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.87000	315.55678	1.87000	315.54065				0.00	0	341,000,000

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 SBSI11 SPOT										0.00	0	341,000,00
Total For SBSI11										0.00	0	341,000,00
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	202.79057				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.45007				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.06170				0.00	0	64,347,70
Total SBT102 SPOT										0.00	0	64,347,70
Total For SBT102										0.00	0	64,347,70
SBT103 On 31/03/2024 Spot Bond					0.00000	104.22184				0.00	0	5,200,000,00
Total SBT103 SPOT										0.00	0	5,200,000,00
Total For SBT103										0.00	0	5,200,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.61259				0.00	0	1,500,000,00
Total SBT104 SPOT										0.00	0	1,500,000,00
Total For SBT104										0.00	0	1,500,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.14666				0.00	2,348,000,000	937,000,00
Total SBT201 SPOT										0.00	2,348,000,000	937,000,00
Total For SBT201										0.00	2,348,000,000	937,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.34478				0.00	1,550,000,000	2,150,000,00
Total SBT202 SPOT										0.00	1,550,000,000	2,150,000,00
Total For SBT202										0.00	1,550,000,000	2,150,000,00
SBT203 On 03/12/2023 Spot Bond			6.77500	111.21688	6.77500	111.19653			27,100,000,000,000.00	4,000,000,000	2,000,000,00	
Total SBT203 SPOT									27,100,000,000,000.00	4,000,000,000	2,000,000,00	
Total For SBT203									27,100,000,000,000.00	4,000,000,000	2,000,000,00	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.48828				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.13786				0.00	1,000,000,000	2,200,000,00
Total SBT206 SPOT										0.00	1,000,000,000	2,200,000,00
Total For SBT206										0.00	1,000,000,000	2,200,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.61826				0.00	5,604,000,000	3,471,000,00
Total SBT207 SPOT										0.00	5,604,000,000	3,471,000,00
Total For SBT207										0.00	5,604,000,000	3,471,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	101.31646				0.00	1,000,000,000	500,000,000
Total SBT208 SPOT										0.00	1,000,000,000	500,000,000
Total For SBT208										0.00	1,000,000,000	500,000,000
SGI005 On 10/07/2021 Spot Bond					0.00000	100.90682				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.44788				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.34591				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.01450				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.01389				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.22757				0.00	476,000,000	119,000,000
Total SLRA5 SPOT										0.00	476,000,000	119,000,000
Total For SLRA5										0.00	476,000,000	119,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.01444				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.01518				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.01539				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.01407				0.00	0	
Total SLRB5 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 SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.01540				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.01769				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.01703				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.30275				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.01594				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	100.81194				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.52500	114.47656	6.52500	114.45638				0.00	0	4,050,000,00
Total SNT03 SPOT										0.00	0	4,050,000,00
Total For SNT03										0.00	0	4,050,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.35432				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.13718				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	98.78034				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.03678				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.52560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.92150				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.90981				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.78072				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.93359				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.93263				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.17746				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.51347				0.00	1,000,000,000	1,000,000,000
Total SPG008 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SPG008										0.00	1,000,000,000	1,000,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.56504				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.15921				0.00	1,000,000,000	1,000,000,000
Total SPG010 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SPG010										0.00	1,000,000,000	1,000,000,000
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.95391				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.26864				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN00: On 31/03/2021 Spot Bond			5.34000	102.74367	5.34000	102.72874				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN00: On 31/03/2021 Spot Bond			5.34000	102.74367	5.34000	102.72874				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.60500	3.60500	3.60500	142.12793				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			6.62500	120.17257	6.62500	120.15107				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			8.42500	93.76116	8.42500	93.73979				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	97.85135				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	101.27540				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.51788				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.07500	112.38577	6.07500	112.36730				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.91500	105.12288	4.91500	105.10877				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.65191				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.24693				0.00	0	
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.14945				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			2.48000	2.48000	2.48000	310.58845				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.31881				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.19528				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	100.54464				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.58500	4.58500	4.58500	184.54591				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	145.44725				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	102.38694				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.40000	4.40000	4.40000	100.89668				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.54500	4.54500	4.54500	185.01025				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.16017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.13670				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	101.07902				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.96626				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.94220				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.87610				0.00	708,000,000	177,000,000
Total SSN077 SPOT										0.00	708,000,000	177,000,000
Total For SSN077										0.00	708,000,000	177,000,000
SSN077 On 13/07/2023 Spot Bond					0.00000	100.52993				0.00	684,000,000	171,000,000
Total SSN078 SPOT										0.00	684,000,000	171,000,000
Total For SSN078										0.00	684,000,000	171,000,000
SSN078 On 31/07/2021 Spot Bond					0.00000	100.85200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	99.80604				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.04340				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	100.16928				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.05500	5.05500	5.05500	206.32327				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.59810				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.20982				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.20311				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.97420				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.28791				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.09032				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.12000	93.61409	9.12000	93.59103				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.97233				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.06244				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 04/06/2021 Spot Bond					0.00000	100.90817				0.00	0	
Total SSN103 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 SSN103										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.59000	89.33099	4.59000	184.48796				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.23500	84.45678	5.23500	202.69073				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.16185				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.08298				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.06358				0.00	0	
Total SSN108 SPOT										0.00	0	
Total For SSN108										0.00	0	
SSN10 On 11/05/2021 Spot Bond					0.00000	100.06358				0.00	0	
Total SSN109 SPOT										0.00	0	
Total For SSN109										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.22000	110.33000	7.22000	110.30851				0.00	0	1,400,00
Total SZ25 SPOT										0.00	0	1,400,00
Total For SZ25										0.00	0	1,400,00
T14A11 On 21/11/2021 Spot Bond					0.00000	101.18672				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	102.63130	8.55000	102.60757				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.92359				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	101.00053				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.94976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.29416				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.56834				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.99282				0.00	1,600,000,000	400,000,000
Total TFS148 SPOT										0.00	1,600,000,000	400,000,000
Total For TFS148										0.00	1,600,000,000	400,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.20374				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.55314				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.51886				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.85304				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.10805				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.71619				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.61672				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.61199				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond					0.00000	101.32868				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.57537				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.50124				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.00265				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.39785				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.41960				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.21929				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.07000	106.12694	5.07000	106.11226				0.00	0	50,000,00
Total TH14A4 SPOT										0.00	0	50,000,00
Total For TH14A4										0.00	0	50,000,00
TH14A On 21/11/2021 Spot Bond					0.00000	101.69314				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.23000	105.27686	5.23000	105.26185				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.36123				0.00	0	
Total TH14B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B1										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.44003				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.26351				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.84816				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.87640				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.40312				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.17541				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	103.07332				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.79303				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.15182				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	102.33069				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.03772				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.10764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.05444				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.21470				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.53006				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.59319				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.32408				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.79096				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.26823				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	103.21875				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.29072				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.76388				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.07271				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	101.11694				0.00	200,000,000	100,000,000
Total TH16A2 SPOT										0.00	200,000,000	100,000,000
Total For TH16A2										0.00	200,000,000	100,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	99.90966	8.49000	104.12730				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.12625				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.12858				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.06615				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.11736				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	99.87389	5.76000	102.71785				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.17280				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.25658				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.25700				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.24495				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.35665				0.00	0	
Total TH16C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.32216				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.74524				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.94300				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.82244				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	101.02013				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.78482				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			5.81500	108.81324	5.81500	108.79600				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.97500	112.40254	6.97500	112.38125				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.70746				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.72901				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.10000	110.70761	7.10000	110.68640				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	99.84234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.82020				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.97946				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.10137				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.61500	113.29952	6.61500	113.27915			33,345,872,343,000.00	5,040,948,200	11,183,988,600	
Total TN23 SPOT									13,345,872,343,000.00	5,040,948,200	11,183,988,600	
Total For TN23									13,345,872,343,000.00	5,040,948,200	11,183,988,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	23.46620	100.00000	23.41369			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.07000	105.26253	8.07000	105.23990			472,075,632,000.00	58,497,600	7,531,383,900	
Total TN25 SPOT									472,075,632,000.00	58,497,600	7,531,383,900	
Total For TN25									472,075,632,000.00	58,497,600	7,531,383,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.80199	100.00000	11.77601			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			8.43000	104.69167	8.43000	104.66779			409,721,604,000.00	48,602,800	7,975,851,900	
Total TN27 SPOT									409,721,604,000.00	48,602,800	7,975,851,900	
Total For TN27									409,721,604,000.00	48,602,800	7,975,851,900	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.39674	100.00000	11.37123			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.08500	106.27387	10.08500	106.24515			0.00	0	1,259,800,000	
Total TN30 SPOT									0.00	0	1,259,800,000	
Total For TN30									0.00	0	1,259,800,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.33757	8.00000	120.31164			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			11.81500	95.76939	11.81500	95.73920				0.00	0	3,670,000,00
Total TN40 SPOT										0.00	0	3,670,000,00
Total For TN40										0.00	0	3,670,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.84033	10.75000	103.81047				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.76928				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.78500	107.64557	5.78500	107.62862				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.00219				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.01795				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	98.91596				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.20042				0.00	244,000,000	61,000,00
Total TRA4A2 SPOT										0.00	244,000,000	61,000,00
Total For TRA4A2										0.00	244,000,000	61,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.51495				0.00	276,000,000	69,000,00
Total TRA4A3 SPOT										0.00	276,000,000	69,000,00
Total For TRA4A3										0.00	276,000,000	69,000,00
TRA4A On 13/04/2024 Spot Bond			6.07500	112.11556	6.07500	112.09714			1,676,700,000,000.00	276,000,000	276,000,000	69,000,00
Total TRA4A4 SPOT									1,676,700,000,000.00	276,000,000	276,000,000	69,000,00
Total For TRA4A4									1,676,700,000,000.00	276,000,000	276,000,000	69,000,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.48926				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.51495				0.00	0	
Total TRA4A7 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 TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.98830	8.62000	102.96442				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.56468				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.51873				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	99.69820				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	99.44823				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	99.10004				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	98.98264				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	97.99992				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	97.55397				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	97.64096				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 09/04/2021 Spot Bond					0.00000	99.44019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP252 SPOT										0.00	0	
Total For TSP252										0.00	0	
TSP252 On 17/05/2021 Spot Bond					0.00000	99.03478				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP253 On 26/05/2021 Spot Bond					0.00000	98.94713				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP254 On 29/11/2021 Spot Bond					0.00000	96.75698				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	100,000,000,000	50,000,000,00	
Total TSP256 SPOT										10,000,000,000.00	100,000,000,000	50,000,000,00
Total For TSP256										10,000,000,000.00	100,000,000,000	50,000,000,00
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.24515				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.31726				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.17677				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.39623				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC356 On 16/02/2021 Spot Bond					0.00000	100.95859				0.00	0	
Total TWC356 SPOT										0.00	0	
Total For TWC356										0.00	0	
TWC357 On 26/02/2021 Spot Bond					0.00000	100.85151				0.00	0	
Total TWC357 SPOT										0.00	0	
Total For TWC357										0.00	0	
TWC358 On 11/03/2021 Spot Bond					0.00000	100.76194				0.00	0	
Total TWC358 SPOT										0.00	0	
Total For TWC358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 18/03/2021 Spot Bond					0.00000	100.72874				0.00	0	
Total TWC359 SPOT										0.00	0	
Total For TWC359										0.00	0	
TWC36 On 13/04/2021 Spot Bond					0.00000	100.38951				0.00	0	
Total TWC360 SPOT										0.00	0	
Total For TWC360										0.00	0	
TWC36 On 20/04/2021 Spot Bond					0.00000	100.31007				0.00	0	
Total TWC361 SPOT										0.00	0	
Total For TWC361										0.00	0	
TWC36 On 26/04/2021 Spot Bond					0.00000	100.23255				0.00	0	
Total TWC362 SPOT										0.00	0	
Total For TWC362										0.00	0	
TWC36 On 30/04/2021 Spot Bond					0.00000	100.20032				0.00	0	
Total TWC363 SPOT										0.00	0	
Total For TWC363										0.00	0	
TWC36 On 11/05/2021 Spot Bond					0.00000	100.07790				0.00	0	
Total TWC364 SPOT										0.00	0	
Total For TWC364										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.48500	105.10723	6.48500	105.08861				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			8.80000	115.08559	8.80000	115.05822				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.55138				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.36577				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	100.25189				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.07085				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	101.18562			0.00	1,000,000,000	500,000,00
Total VKE14 SPOT									0.00	1,000,000,000	500,000,00
Total For VKE14									0.00	1,000,000,000	500,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01296			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.01346			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.96938			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.71781			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.50000	103.22733	4.50000	103.21476			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	82.02688	100.00000	81.85086			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.03e+0179,228,708,600,400	468,242,406,00	
Total for SPOT :									1.03e+017	228,708,600,400	468,242,406,00
Total Futures									1.03e+017	228,708,602,394	468,243,469,50
Total Options									0.00	0	134,30
Grand Total:									1.03e+017	228,708,602,394	468,243,603,80