



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/08/2021	Bond Future			10.99240	79.95829	10.98176	80.01690			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.22024	77.05719	11.20544	77.13636			0.00	0	
ES33	On	03/02/2022	Bond Future			11.46027	77.94223	11.44088	78.04285			0.00	0	
ES33	On	05/05/2022	Bond Future			11.70249	75.08729	11.67868	75.20721			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.51821	78.85408	11.49752	78.98427			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.73338	75.45796	11.70854	75.60955			0.00	0	
ES42	On	03/02/2022	Bond Future			11.95262	76.32506	11.92332	76.49855			0.00	0	
ES42	On	05/05/2022	Bond Future			12.18156	72.96976	12.14780	73.16346			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.38785	153.38785	153.68979	153.68979			0.00	0	5,2
I2025	On	04/11/2021	Bond Future			155.10109	155.10109	155.40841	155.40841			0.00	0	
I2025	On	03/02/2022	Bond Future			155.34530	155.34530	155.67519	155.67519			0.00	0	

an
est

50
0
0
0

50

50

79

0

0

0

'9

'9

11

0

0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/05/2022	Bond Future			157.21782	157.21782	157.55262	157.55262			0.00	0	
Total I2025 Future												0.00	0	5,2'
Total For I2025												0.00	0	5,2'
I2029	On	05/08/2021	Bond Future			114.27027	114.27027	114.08907	114.08907			0.00	0	3,0'
I2029	On	04/11/2021	Bond Future			114.37614	114.37614	114.21401	114.21401			0.00	0	
I2029	On	03/02/2022	Bond Future			115.71638	115.71638	115.55541	115.55541			0.00	0	
I2029	On	05/05/2022	Bond Future			115.91790	115.91790	115.77357	115.77357			0.00	0	
Total I2029 Future												0.00	0	3,0'
Total For I2029												0.00	0	3,0'
I2033	On	05/08/2021	Bond Future			108.10953	108.10953	108.62169	108.62169			0.00	0	9,0'
I2033	On	04/11/2021	Bond Future			108.06726	108.06726	108.61070	108.61070			0.00	0	
I2033	On	03/02/2022	Bond Future			109.33355	109.33355	109.88620	109.88620			0.00	0	
I2033	On	05/05/2022	Bond Future			109.37920	109.37920	109.95556	109.95556			0.00	0	
Total I2033 Future												0.00	0	9,0'
Total For I2033												0.00	0	9,0'
I2038	On	05/08/2021	Bond Future			120.90410	120.90410	120.88103	120.88103			0.00	0	7,7'
I2038	On	04/11/2021	Bond Future			122.25448	122.25448	122.23273	122.23273			0.00	0	
I2038	On	03/02/2022	Bond Future			121.91724	121.91724	121.91516	121.91516			0.00	0	
I2038	On	05/05/2022	Bond Future			123.38711	123.38711	123.38583	123.38583			0.00	0	
Total I2038 Future												0.00	0	7,7'
Total For I2038												0.00	0	7,7'
I2046	On	05/08/2021	Bond Future			111.58678	111.58678	111.47047	111.47047			0.00	0	18,0'
I2046	On	04/11/2021	Bond Future			110.99405	110.99405	110.90865	110.90865			0.00	0	
I2046	On	03/02/2022	Bond Future			112.29481	112.29481	112.21123	112.21123			0.00	0	
I2046	On	05/05/2022	Bond Future			111.77347	111.77347	111.71792	111.71792			0.00	0	
Total I2046 Future												0.00	0	18,0'
Total For I2046												0.00	0	18,0'
I2050	On	05/08/2021	Bond Future			113.70358	113.70358	113.68183	113.68183			0.00	0	11,0'
I2050	On	04/11/2021	Bond Future			114.97362	114.97362	114.95306	114.95306			0.00	0	
I2050	On	03/02/2022	Bond Future			114.35491	114.35491	114.35428	114.35428			0.00	0	
I2050	On	05/05/2022	Bond Future			115.73353	115.73353	115.73346	115.73346			0.00	0	
Total I2050 Future												0.00	0	11,0'
Total For I2050												0.00	0	11,0'
R186	On	05/08/2021	Bond Future			8.45875	110.09523	7.37145	115.09415		7.58	7,486,475.64	68	91,3'
R186	On	04/11/2021	Bond Future			8.70773	111.29813	7.55038	116.35324		6.84	0.00	0	
R186	On	03/02/2022	Bond Future			8.97597	107.29390	7.73978	112.41003		6.53	0.00	0	
R186	On	05/05/2022	Bond Future			9.26711	108.56327	7.94326	113.74050		6.06	0.00	0	

Contract 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												7,486,475.64	68	91,35
R186	On	05/08/2021	Bond Future	8.62	Call			5,811.01000	5.81101	1,808,040	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			94.45000	0.09445	1,090,400	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,852.61000	5.85261	1,833,560	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			91.75000	0.09175	1,071,620	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,769.44000	5.76944	1,782,720	8.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			97.22000	0.09722	1,109,420	8.14	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,072.13000	1.07213	3,605,230	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			452.04000	0.45204	1,953,220	7.35	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,496.21000	3.49621	957,450	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,059.14000	1.05914	3,575,490	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,527.07000	3.52707	971,590	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,046.27000	1.04627	3,545,900	6.97	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,465.46000	3.46546	943,450	6.96	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,557.02000	2.55702	573,220	6.85	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,575.16000	1.57516	4,646,470	6.85	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,770.96000	5.77096	2,217,030	7.35	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,489.73000	1.48973	298,780	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,471.28000	3.47128	7,396,460	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,506.45000	1.50645	303,820	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,444.44000	3.44444	7,357,940	6.39	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,523.29000	1.52329	308,920	6.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,417.73000	3.41773	7,319,490	6.40	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,968.31000	1.96831	4,828,140	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,424.28000	3.42428	1,131,400	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,998.16000	1.99816	4,882,510	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,449.16000	3.44916	1,143,980	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,983.40000	1.98340	4,855,450	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,473.69000	3.47369	1,156,290	6.17	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												7,486,475.64	68	121,74
R197	On	05/08/2021	Bond Future			321.24974	321.24974	321.21400	321.21400			221,662,320.60	690	1,12
R197	On	04/11/2021	Bond Future			324.83738	324.83738	324.80546	324.80546			0.00	0	
R197	On	03/02/2022	Bond Future			320.47752	320.47752	320.51578	320.51578			0.00	0	
R197	On	05/05/2022	Bond Future			324.34130	324.34130	324.38195	324.38195			0.00	0	
Total R197 Future												221,662,320.60	690	1,12
Total For R197												221,662,320.60	690	1,12
R202	On	05/08/2021	Bond Future			238.03138	238.03138	237.98829	237.98829			0.00	0	9,43
R202	On	04/11/2021	Bond Future			240.68958	240.68958	240.64911	240.64911			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			239.17224	239.17224	239.17075	239.17075			0.00	0	
R202	On	05/05/2022	Bond Future			242.05541	242.05541	242.05510	242.05510			0.00	0	
Total R202 Future												0.00	0	9,43
Total For R202												0.00	0	9,43
R2023	On	05/08/2021	Bond Future			5.08536	107.38352	5.06798	107.40988		1.19	0.00	0	15,43
R2023	On	04/11/2021	Bond Future			5.21484	104.64931	5.19292	104.67732		1.31	0.00	0	
R2023	On	03/02/2022	Bond Future			5.37119	105.85088	5.34106	105.88197		1.13	0.00	0	
R2023	On	05/05/2022	Bond Future			5.55438	103.19245	5.51391	103.22450		0.96	0.00	0	
Total R2023 Future												0.00	0	15,43
R2023	On	05/08/2021	Bond Future	5.30	Call			447.38000	0.44738	426,690	1.34	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			96.20000	0.09620	101,870	1.34	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			459.28000	0.45928	438,390	1.35	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			93.00000	0.09300	98,470	1.35	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			435.59000	0.43559	415,090	1.33	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			99.52000	0.09952	105,380	1.33	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			172.74000	0.17274	162,850	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			547.99000	0.54799	566,110	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			177.64000	0.17764	167,570	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			540.05000	0.54005	557,990	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			182.63000	0.18263	172,380	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			532.20000	0.53220	549,960	1.22	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			526.98000	0.52698	545,420	1.10	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			247.73000	0.24773	235,370	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			538.48000	0.53848	557,210	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			252.32000	0.25232	239,810	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			532.71000	0.53271	551,290	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			256.96000	0.25696	244,310	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			797.85000	0.79785	774,070	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			170.35000	0.17035	178,620	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			785.82000	0.78582	762,180	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			174.01000	0.17401	182,420	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			791.83000	0.79183	768,120	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			172.17000	0.17217	180,510	1.05	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,43
R2030	On	05/08/2021	Bond Future			8.82169	95.40322	8.85423	95.21810		13.15	44,744,110.18	469	101,43
R2030	On	04/11/2021	Bond Future			9.00050	96.44606	9.03424	96.26022		12.00	0.00	0	
R2030	On	03/02/2022	Bond Future			9.18958	93.54934	9.22442	93.36389		11.35	0.00	0	
R2030	On	05/05/2022	Bond Future			9.38820	94.65643	9.42459	94.46931		10.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Future												44,744,110.18	469	101,45	
R2030	On	05/08/2021	Bond Future	10.42	Call			8,500.73000	8.50073	8,672,470	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			115.72000	0.11572	102,340	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			1,282.84000	1.28284	1,201,410	13.25		0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,170.97000	3.17097	3,036,260	12.87		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			1,130.65000	1.13065	1,181,060	12.87		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			4,303.77000	4.30377	4,433,680	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			217.70000	0.21770	195,540	14.18		0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			5,390.35000	5.39035	5,535,230	13.86		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			471.29000	0.47129	431,050	13.86		0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			2,065.77000	2.06577	1,957,480	13.06		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			118.58000	0.11858	104,930	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			2,944.44000	2.94444	3,048,130	13.25		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			154.31000	0.15431	137,440	14.18		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,213.72000	2.21372	2,101,250	13.04		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,790.75000	1.79075	1,863,400	13.04		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,054.55000	7.05455	6,879,610	12.63		0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			723.88000	0.72388	668,670	13.56		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			7,227.15000	7.22715	7,390,110	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			2,281.18000	2.28118	2,368,150	13.12		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			787.79000	0.78779	729,170	13.51		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			4,096.77000	4.09677	4,223,270	13.51		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,343.57000	16.34357	16,528,550	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,927.97000	1.92797	2,004,800	13.06		0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			7,931.43000	7.93143	8,099,680	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,548.34000	8.54834	8,720,350	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			112.92000	0.11292	99,810	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			8,453.14000	8.45314	8,624,610	14.18		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.62000	0.00062	0,480	14.18		0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			196.11000	0.19611	206,290	12.63		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,739.03000	1.73903	1,640,880	13.12		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,557.00000	5.55700	5,417,280	11.50		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			1,230.07000	1.23007	1,276,190	11.50		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,704.47000	3.70447	3,590,840	11.74		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2,236.38000	2.23638	2,308,590	11.74		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			12,281.54000	12.28154	12,456,210	12.90		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			8,687.65000	8.68765	8,843,500	12.90		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			557.28000	0.55728	527,290	12.90		0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,729.18000	8.72918	8,885,330	12.90		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.61	Put			549.85000	0.54985	520,160	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			8,646.17000	8.64617	8,801,710	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			3,408.53000	3.40853	3,504,610	11.97	0.00	0	;
R2030	On	04/11/2021	Bond Future	11.26	Put			215.15000	0.21515	201,060	12.90	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			1,244.12000	1.24412	1,188,880	12.51	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,856.24000	5.85624	5,986,840	12.51	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			2,502.29000	2.50229	2,412,530	11.97	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			564.79000	0.56479	534,490	12.90	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			162.09000	0.16209	150,920	12.90	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			11,500.39000	11.50039	11,672,140	12.90	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			858.37000	0.85837	823,280	12.23	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			5,072.07000	5.07207	5,186,510	11.52	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,177.30000	2.17730	2,106,290	11.52	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,739.03000	3.73903	3,834,670	11.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,074.45000	3.07445	2,984,640	11.27	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,119.49000	6.11949	5,985,860	10.80	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,545.52000	1.54552	1,597,340	10.80	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			4,001.54000	4.00154	4,101,250	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,864.39000	2.86439	2,778,650	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			4,031.36000	4.03136	4,131,530	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,841.89000	2.84189	2,756,610	11.32	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,972.11000	3.97211	4,071,380	11.31	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,520.69000	2.52069	2,442,040	11.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			4,490.36000	4.49036	4,597,160	11.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,464.65000	4.46465	4,351,590	10.99	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			2,446.69000	2.44669	2,519,080	10.99	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			9,010.59000	9.01059	9,160,950	12.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,887.31000	2.88731	2,801,130	11.31	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			5,213.89000	5.21389	5,327,140	10.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,995.26000	5.99526	6,117,100	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,871.09000	3.87109	3,773,280	10.21	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,718.73000	6.71873	6,584,660	9.85	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,646.62000	1.64662	1,699,670	9.85	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,109.96000	8.10996	7,964,250	9.85	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			1,202.63000	1.20263	1,244,040	9.85	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,169.01000	2.16901	2,103,730	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,565.23000	2.56523	2,491,360	10.56	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			6,028.92000	6.02892	6,151,090	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,154.04000	2.15404	2,089,090	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			6,062.63000	6.06263	6,185,150	10.75	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put			2,139.15000	2.13915	2,074,550	10.75	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,191.59000	5.19159	5,074,300	9.93	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			2,393.57000	2.39357	2,463,400	9.93	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,993.57000	8.99357	9,140,570	11.26	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,152.81000	1.15281	1,112,690	11.26	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			3,487.03000	3.48703	3,576,340	10.21	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												44,744,110.18	469	130,65
R2032	On	05/08/2021	Bond Future			9.50074	94.71918	9.52806	94.54906		15.09	43,760,261.16	462	119,05
R2032	On	04/11/2021	Bond Future			9.68664	91.60931	9.71489	91.43851		14.62	0.00	0	2
R2032	On	03/02/2022	Bond Future			9.87906	92.66151	9.90809	92.49117		13.29	0.00	0	
R2032	On	05/05/2022	Bond Future			10.07686	89.61132	10.10705	89.43948		12.80	0.00	0	
Total R2032 Future												43,760,261.16	462	119,07
R2032	On	05/08/2021	Bond Future	11.36	Call			10,585.33000	10.58533	10,745,940	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			87.09000	0.08709	77,580	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,635.94000	10.63594	10,796,740	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			85.01000	0.08501	75,690	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,534.72000	10.53472	10,695,140	16.40	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			89.22000	0.08922	79,520	16.40	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			11,458.27000	11.45827	11,608,500	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			416.51000	0.41651	395,940	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			11,368.26000	11.36826	11,518,060	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			3,733.34000	3.73334	3,816,900	14.50	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,433.96000	16.43396	16,599,370	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			427.84000	0.42784	406,840	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			81.05000	0.08105	75,660	15.76	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			11,413.25000	11.41325	11,563,270	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			422.14000	0.42214	401,360	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,656.46000	4.65646	4,544,970	14.11	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			2,291.89000	2.29189	2,351,200	14.11	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			3,041.82000	3.04182	2,954,580	14.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,776.23000	1.77623	1,724,750	13.93	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			5,347.42000	5.34742	5,446,030	13.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,807.12000	2.80712	2,735,390	13.36	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,934.81000	4.93481	4,832,260	12.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,210.08000	2.21008	2,149,450	13.61	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			4,640.69000	4.64069	4,731,210	13.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,295.36000	3.29536	3,215,540	13.22	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,630.42000	6.63042	6,510,300	12.58	0.00	0	

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	9.62	Call		3,090.47000	3.09047	3,159,910	12.85	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		7,612.98000	7.61298	7,731,840	13.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,596.78000	2.59678	2,528,770	13.43	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		3,621.15000	3.62115	3,698,390	12.98	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,198.44000	4.19844	4,105,340	12.98	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,689.50000	7.68950	7,561,110	12.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,984.30000	2.98430	3,052,090	12.82	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		6,474.96000	6.47496	6,584,670	13.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,637.63000	2.63763	2,568,890	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		5,662.92000	5.66292	5,764,880	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,617.14000	2.61714	2,548,760	13.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		5,592.34000	5.59234	5,693,560	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,974.30000	1.97430	2,024,520	12.58	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		5,698.48000	5.69848	5,800,810	13.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		5,987.94000	5.98794	6,093,160	13.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,440.62000	2.44062	2,375,500	13.49	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,800.17000	4.80017	4,699,270	12.85	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,658.55000	2.65855	2,589,430	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,576.78000	1.57678	1,618,730	12.58	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		5,627.44000	5.62744	5,729,040	13.41	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		8,349.25000	8.34925	8,473,130	14.16	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,556.49000	1.55649	1,510,030	14.16	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,302.01000	2.30201	2,244,980	13.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		7,385.06000	7.38506	7,500,150	13.24	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,287.17000	2.28717	2,230,420	13.24	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		7,309.75000	7.30975	7,424,280	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,316.95000	2.31695	2,259,640	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		7,347.38000	7.34738	7,462,190	13.22	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											43,760,261.16	462	123,85
R2035	On	05/08/2021	Bond Future			10.08678	95.09611	10.07306	95.18995	16.69	29,099,409.66	306	81,83
R2035	On	04/11/2021	Bond Future			10.27436	91.66053	10.25993	91.75653	16.47	0.00	0	
R2035	On	03/02/2022	Bond Future			10.47133	92.71314	10.45593	92.81268	14.96	0.00	0	
R2035	On	05/05/2022	Bond Future			10.66580	89.33198	10.64969	89.43326	14.56	0.00	0	
Total R2035 Future											29,099,409.66	306	81,83
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		43,017.32000	43.01732	43,111,160	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		331.06000	0.33106	330,100	18.07	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		5,466.48000	5.46648	5,377,180	17.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			870.29000	0.87029	874,830	17.00	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,650.01000	2.65001	2,677,320	16.11	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			42,900.74000	42.90074	42,994,580	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			2,285.82000	2.28582	2,219,290	16.11	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			43,134.03000	43.13403	43,227,870	15.29	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			8,619.91000	8.61991	8,525,110	18.07	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			4,219.92000	4.21992	4,257,650	15.83	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			3,281.32000	3.28132	3,223,050	15.83	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,725.42000	2.72542	2,750,010	16.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			5,077.73000	5.07773	5,006,320	16.35	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,867.34000	19.86734	19,771,440	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			10,139.43000	10.13943	10,050,540	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			956.08000	0.95608	963,190	17.82	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			6,997.98000	6.99798	6,917,450	16.80	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,767.32000	1.76732	1,782,790	16.80	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,847.62000	3.84762	3,882,180	15.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			3,249.10000	3.24910	3,191,120	15.82	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			13,769.69000	13.76969	13,675,960	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			369.06000	0.36906	371,330	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			13,817.46000	13.81746	13,723,680	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			364.22000	0.36422	366,440	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			13,721.93000	13.72193	13,628,230	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			55.28000	0.05528	55,380	17.82	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,579.05000	1.57905	1,592,620	16.96	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			4,999.69000	4.99969	4,928,740	16.33	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,775.71000	2.77571	2,800,760	16.33	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,255.31000	4.25531	4,293,330	15.82	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			373.97000	0.37397	376,270	17.82	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			3,648.03000	3.64803	3,586,590	15.96	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			7,538.06000	7.53806	7,455,630	16.96	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,421.86000	2.42186	2,443,760	15.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			5,074.76000	5.07476	5,117,900	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			3,794.25000	3.79425	3,737,850	14.55	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			9,487.09000	9.48709	9,403,120	16.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,905.31000	2.90531	2,931,560	15.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			5,657.54000	5.65754	5,704,740	14.40	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			3,311.74000	3.31174	3,259,400	14.40	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			7,998.24000	7.99824	7,918,870	15.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.88	Put			1,550.03000	1.55003	1,563,790	16.14	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			7,531.31000	7.53131	7,453,670	15.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,850.40000	3.85040	3,884,390	14.88	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,358.65000	7.35865	7,416,350	14.08	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			2,270.08000	2.27008	2,228,240	14.08	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			7,322.46000	7.32246	7,245,640	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,765.30000	1.76530	1,780,870	16.11	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			6,510.44000	6.51044	6,437,150	15.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			7,363.73000	7.36373	7,286,740	15.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,492.38000	2.49238	2,514,930	15.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			7,280.99000	7.28099	7,204,340	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,529.05000	2.52905	2,551,940	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,239.05000	2.23905	2,259,220	15.63	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			5,093.25000	5.09325	5,027,700	14.88	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			6,590.44000	6.59044	6,516,790	15.22	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			2,863.53000	2.86353	2,889,420	15.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,767.94000	4.76794	4,808,870	14.63	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			4,078.88000	4.07888	4,020,270	14.63	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			10,116.22000	10.11622	10,030,440	16.14	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,510.78000	2.51078	2,533,500	15.42	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,571.04000	2.57104	2,594,070	15.17	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			8,539.08000	8.53908	8,460,690	15.18	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,555.04000	2.55504	2,577,930	15.18	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			8,457.39000	8.45739	8,379,280	15.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,587.15000	2.58715	2,610,320	15.16	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			8,498.21000	8.49821	8,419,960	15.17	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												29,099,409.66	306	95,01
R2037	On	05/08/2021	Bond Future			10.32231	86.31481	10.29839	86.47875		18.79	17,867,165.67	207	128,37
R2037	On	04/11/2021	Bond Future			10.50150	87.25839	10.47651	87.42527		17.65	0.00	0	
R2037	On	03/02/2022	Bond Future			10.68946	84.00602	10.66312	84.17716		16.86	0.00	0	
R2037	On	05/05/2022	Bond Future			10.88270	85.00051	10.85525	85.17411		15.61	0.00	0	
Total R2037 Future												17,867,165.67	207	128,31
R2037	On	05/08/2021	Bond Future	12.27	Call			12,179.30000	12.17930	12,016,220	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			91.06000	0.09106	91,920	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			12,231.82000	12.23182	12,068,720	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			89.00000	0.08900	89,840	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			12,126.74000	12.12674	11,963,700	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			93.15000	0.09315	94,050	20.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	04/11/2021	Bond Future	12.81	Put		366.50000	0.36650	373,830	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		7,992.52000	7.99252	7,855,650	18.63	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		14,103.26000	14.10326	13,943,630	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		361.82000	0.36182	369,070	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		14,149.83000	14.14983	13,990,110	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		357.20000	0.35720	364,360	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		14,056.70000	14.05670	13,897,150	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		11,686.75000	11.68675	11,533,300	19.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		687.26000	0.68726	700,690	19.09	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,597.19000	1.59719	1,627,200	18.63	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		7,446.68000	7.44668	7,320,290	17.34	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,549.54000	2.54954	2,594,290	17.34	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		7,487.60000	7.48760	7,360,930	17.35	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,531.00000	2.53100	2,575,470	17.35	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		7,528.59000	7.52859	7,401,620	17.36	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,512.60000	2.51260	2,556,770	17.36	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,678.39000	2.67839	2,723,430	16.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,509.99000	8.50999	8,381,170	16.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,662.08000	2.66208	2,706,860	16.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,550.25000	8.55025	8,421,190	16.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,645.58000	2.64558	2,690,120	16.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		8,469.48000	8.46948	8,340,920	16.17	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											17,867,165.67	207	129,51
R2040	On	05/08/2021	Bond Future			10.46964	88.35705	10.46109	88.41983	19.27	26,948,900.25	305	86,48
R2040	On	04/11/2021	Bond Future			10.64485	89.32300	10.63582	89.38759	18.28	0.00	0	
R2040	On	03/02/2022	Bond Future			10.82848	85.84415	10.81876	85.91180	17.48	0.00	0	
R2040	On	05/05/2022	Bond Future			11.01677	86.86037	11.00658	86.92939	16.25	0.00	0	
Total R2040 Future											26,948,900.25	305	86,48
R2040	On	05/08/2021	Bond Future	12.48	Call		13,146.75000	13.14675	13,081,600	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		84.16000	0.08416	81,790	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		13,201.60000	13.20160	13,136,480	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		532.35000	0.53235	527,140	20.82	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		7,993.25000	7.99325	7,925,260	20.82	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		24,544.51000	24.54451	24,481,720	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		82.25000	0.08225	79,910	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		13,091.88000	13.09188	13,026,690	21.30	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.11000	0.00011	0,100	21.30	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		86.12000	0.08612	83,710	21.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	11.05	Put			1,137.69000	1.13769	1,134,640	19.72	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			5,302.57000	5.30257	5,236,740	19.72	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			14,563.69000	14.56369	14,498,610	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			422.27000	0.42227	421,780	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			14,466.66000	14.46666	14,401,590	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			432.99000	0.43299	432,510	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			14,515.18000	14.51518	14,450,110	19.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			427.60000	0.42760	427,120	19.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,704.69000	2.70469	2,716,680	17.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			7,801.79000	7.80179	7,746,030	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,684.90000	2.68490	2,696,790	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			7,715.01000	7.71501	7,659,460	17.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,724.62000	2.72462	2,736,720	17.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			7,758.37000	7.75837	7,702,710	17.84	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,320.22000	1.32022	1,326,020	17.42	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			8,699.26000	8.69926	8,643,980	16.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,908.71000	2.90871	2,922,450	16.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			8,741.16000	8.74116	8,685,790	16.64	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,890.08000	2.89008	2,903,730	16.64	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			8,657.40000	8.65740	8,602,210	16.62	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,773.65000	10.77365	10,816,680	15.43	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			2,092.32000	2.09232	2,066,330	15.43	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,869.39000	6.86939	6,900,720	15.49	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			3,826.98000	3.82698	3,789,290	15.49	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			13,504.58000	13.50458	13,441,360	17.42	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,927.46000	2.92746	2,941,290	16.62	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												26,948,900.25	305	92,78
R2044	On	05/08/2021	Bond Future			10.50861	85.19592	10.50511	85.22213		20.23	3,407,836.80	40	60,00
R2044	On	04/11/2021	Bond Future			10.67508	86.12734	10.67130	86.15493		19.20	0.00	0	
R2044	On	03/02/2022	Bond Future			10.84926	82.73689	10.84501	82.76708		18.36	0.00	0	
R2044	On	05/05/2022	Bond Future			11.02744	83.71643	11.02296	83.74740		17.07	0.00	0	
Total R2044 Future												3,407,836.80	40	60,00
R2044	On	05/08/2021	Bond Future	12.60	Call			13,634.20000	13.63420	13,604,930	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			72.53000	0.07253	69,470	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			13,688.24000	13.68824	13,659,020	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			70.88000	0.07088	67,870	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			13,580.12000	13.58012	13,550,800	22.38	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			74.22000	0.07422	71,110	22.38	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 Interr
R2044	On	04/11/2021	Bond Future	12.91	Call		14,462.74000	14.46274	14,431,610	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		450.35000	0.45035	446,810	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		14,366.89000	14.36689	14,335,720	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		461.53000	0.46153	457,950	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		14,414.82000	14.41482	14,383,670	20.84	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		455.91000	0.45591	452,350	20.84	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,745.62000	2.74562	2,745,760	18.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		7,876.37000	7.87637	7,846,280	18.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,725.82000	2.72582	2,725,920	18.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		7,788.63000	7.78863	7,758,630	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,765.79000	2.76579	2,765,980	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		7,832.36000	7.83236	7,802,310	18.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,778.99000	8.77899	8,750,060	17.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,948.44000	2.94844	2,950,480	17.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,821.21000	8.82121	8,792,240	17.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,929.67000	2.92967	2,931,670	17.49	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,737.08000	8.73708	8,708,190	17.47	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,967.61000	2.96761	2,969,690	17.47	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											3,407,836.80	40	60,00
R2048	On	05/08/2021	Bond Future			10.41501	88.98065	10.40623	89.04914	19.53	43,778,479.80	492	171,00
R2048	On	04/11/2021	Bond Future			10.57680	85.54123	10.56754	85.61157	19.56	0.00	0	
R2048	On	03/02/2022	Bond Future			10.74559	86.52364	10.73566	86.59702	17.75	0.00	0	
R2048	On	05/05/2022	Bond Future			10.91090	83.13242	10.90052	83.20713	17.42	0.00	0	
Total R2048 Future											43,778,479.80	492	171,00
R2048	On	05/08/2021	Bond Future	12.51	Call		14,086.05000	14.08605	14,015,610	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		65.71000	0.06571	63,760	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		14,141.17000	14.14117	14,070,760	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		803.55000	0.80355	799,810	20.32	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		6,628.74000	6.62874	6,556,510	20.32	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,378.43000	2.37843	2,385,800	19.17	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		1,294.31000	1.29431	1,293,350	19.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		5,002.38000	5.00238	4,932,930	19.75	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		2,054.29000	2.05429	2,058,980	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		67.27000	0.06727	65,290	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,590.99000	4.59099	4,617,810	18.12	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		1,314.43000	1.31443	1,272,760	18.12	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		64.19000	0.06419	62,270	21.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		14,030.88000	14.03088	13,960,410	21.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	10.60	Call		3,543.93000	3.54393	3,480,130	19.31	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		3,105.01000	3.10501	3,043,890	19.17	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,133.94000	3.13394	3,147,950	18.79	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		2,297.60000	2.29760	2,243,120	18.79	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		14,964.20000	14.96420	14,893,630	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		419.02000	0.41902	418,790	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,269.35000	9.26935	9,312,780	18.05	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		1,315.97000	1.31597	1,289,060	18.05	1,531,403.28	1,188	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		15,013.08000	15.01308	14,942,500	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		413.79000	0.41379	413,550	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		15,061.94000	15.06194	14,991,350	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		408.62000	0.40862	408,370	21.26	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,234.97000	5.23497	5,260,790	18.57	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		3,157.49000	3.15749	3,112,970	18.57	3,698,208.36	1,188	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		2,785.18000	2.78518	2,798,540	18.33	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		7,961.31000	7.96131	7,901,520	18.30	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,826.79000	2.82679	2,840,380	18.30	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		8,006.33000	8.00633	7,946,420	18.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,805.78000	2.80578	2,819,250	18.31	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		8,051.65000	8.05165	7,991,630	18.33	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		9,078.03000	9.07803	9,018,160	18.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,960.16000	2.96016	2,975,000	18.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,989.76000	8.98976	8,930,100	17.99	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,997.63000	2.99763	3,012,680	17.99	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		9,033.73000	9.03373	8,973,970	18.00	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,978.69000	2.97869	2,993,640	18.00	0.00	0	
Total R2048 Option											5,229,611.64	2,376	5,00
Total For R2048											49,008,091.44	2,868	176,00
R209	On	05/08/2021	Bond Future			10.00161	73.73616	9.99285	73.78879	19.94	0.00	0	28,60
R209	On	04/11/2021	Bond Future			10.16563	71.40183	10.15641	71.45592	19.19	0.00	0	4,30
R209	On	03/02/2022	Bond Future			10.33379	72.22192	10.32390	72.27857	17.44	0.00	0	
R209	On	05/05/2022	Bond Future			10.50482	69.93506	10.49449	69.99282	16.76	0.00	0	
Total R209 Future											0.00	0	33,01
R209	On	05/08/2021	Bond Future	11.80	Call		9,912.66000	9.91266	9,857,200	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		125.94000	0.12594	123,110	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		9,958.63000	9.95863	9,903,200	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		123.28000	0.12328	120,480	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		9,866.68000	9.86668	9,811,180	21.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		128.65000	0.12865	125,780	21.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.19	Call		11,107.74000	11.10774	11,053,520	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		471.63000	0.47163	471,500	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		11,026.45000	11.02645	10,972,250	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,557.11000	2.55711	2,566,820	19.19	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put		5,801.33000	5.80133	5,826,740	18.29	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		483.35000	0.48335	483,240	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		1,795.84000	1.79584	1,767,160	18.29	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		11,067.09000	11.06709	11,012,880	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		477.46000	0.47746	477,340	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		10,337.50000	10.33750	10,283,600	20.65	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		593.52000	0.59352	593,710	20.65	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		4,534.03000	4.53403	4,489,650	19.19	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		6,306.27000	6.30627	6,260,170	17.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,366.43000	2.36643	2,376,980	17.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		6,235.18000	6.23518	6,189,270	17.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,401.05000	2.40105	2,411,790	17.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		6,270.80000	6.27080	6,224,790	17.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		2,383.79000	2.38379	2,394,430	17.71	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,431.31000	2.43131	2,442,480	17.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		7,484.35000	7.48435	7,437,680	17.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,416.76000	2.41676	2,427,850	17.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		7,413.19000	7.41319	7,366,670	17.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,446.19000	2.44619	2,457,430	17.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		7,448.63000	7.44863	7,402,040	17.56	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	60,51
R210	On	05/08/2021	Bond Future			210.16742	210.16742	210.19957	210.19957		0.00	0	1,48
R210	On	04/11/2021	Bond Future			209.72689	209.72689	209.80884	209.80884		0.00	0	
R210	On	03/02/2022	Bond Future			212.18466	212.18466	212.27310	212.27310		0.00	0	
R210	On	05/05/2022	Bond Future			211.89997	211.89997	212.03342	212.03342		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R212	On	05/08/2021	Bond Future			172.52699	172.52699	172.51076	172.51076		0.00	0	1,80
R212	On	04/11/2021	Bond Future			174.45409	174.45409	174.43993	174.43993		0.00	0	
Total R212 Future											0.00	0	1,80
Total For R212											0.00	0	1,80
R213	On	05/08/2021	Bond Future			9.14987	89.61026	9.18737	89.39616	14.60	0.00	0	9,00
R213	On	04/11/2021	Bond Future			9.32815	87.05996	9.36698	86.84469	13.89	0.00	0	
R213	On	03/02/2022	Bond Future			9.51588	88.05965	9.55596	87.84418	12.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/05/2022	Bond Future			9.70249	85.56927	9.74418	85.35178		12.10	0.00	0	
Total R213 Future												0.00	0	9,04
R213	On	05/08/2021	Bond Future	10.85	Call			8,951.25000	8.95125	9,151,340	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			112.07000	0.11207	98,060	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			8,998.13000	8.99813	9,198,500	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			109.45000	0.10945	95,720	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			458.38000	0.45838	415,340	15.24	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			1,665.78000	1.66578	1,559,810	14.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			8,904.37000	8.90437	9,104,200	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			2,530.18000	2.53018	2,638,310	14.50	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			114.73000	0.11473	100,460	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			8,623.45000	8.62345	8,821,550	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			131.93000	0.13193	115,930	15.74	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			5,674.46000	5.67446	5,845,520	15.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			497.51000	0.49751	467,510	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			9,397.90000	9.39790	9,582,540	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			510.81000	0.51081	480,180	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			9,439.19000	9.43919	9,624,150	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			504.12000	0.50412	473,810	14.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			9,480.53000	9.48053	9,665,800	14.93	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			1,614.35000	1.61435	1,552,060	13.40	0.00	0	43
R213	On	03/02/2022	Bond Future	10.00	Call			4,880.16000	4.88016	5,008,090	12.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			2,539.39000	2.53939	2,451,850	12.78	0.00	0	43
R213	On	03/02/2022	Bond Future	9.22	Put			4,521.05000	4.52105	4,393,750	12.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			2,096.75000	2.09675	2,020,550	13.00	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			4,138.36000	4.13836	4,254,530	12.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			3,052.27000	3.05227	2,952,970	12.62	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,987.66000	5.98766	5,838,690	12.03	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			2,529.16000	2.52916	2,613,650	12.24	0.00	0	23
R213	On	03/02/2022	Bond Future	10.60	Call			6,987.17000	6.98717	7,140,350	13.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			2,264.88000	2.26488	2,184,250	12.91	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			3,622.52000	3.62252	3,729,500	12.51	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,493.62000	3.49362	3,385,130	12.51	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,683.16000	6.68316	6,526,090	12.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			2,692.96000	2.69296	2,781,130	12.28	0.00	0	43
R213	On	03/02/2022	Bond Future	10.25	Call			5,718.77000	5.71877	5,858,040	13.00	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,599.39000	2.59939	2,510,420	12.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			4,816.49000	4.81649	4,943,470	12.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,579.35000	2.57935	2,490,860	12.77	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.96	Call		4,752.92000	4.75292	4,878,930	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,802.48000	1.80248	1,868,980	12.03	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		5,377.51000	5.37751	5,512,350	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		5,445.27000	5.44527	5,581,010	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,230.43000	2.23043	2,150,700	12.93	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,744.50000	4.74450	4,613,520	12.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,619.57000	2.61957	2,530,110	12.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,520.63000	1.52063	1,579,030	12.00	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		4,784.66000	4.78466	4,911,160	12.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		7,249.63000	7.24963	7,405,330	13.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,532.55000	1.53255	1,472,780	13.48	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		2,136.18000	2.13618	2,065,280	12.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		6,674.80000	6.67480	6,821,750	12.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,122.46000	2.12246	2,051,920	12.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		6,605.30000	6.60530	6,751,530	12.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,149.99000	2.14999	2,078,730	12.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		6,640.03000	6.64003	6,786,620	12.63	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	11,85
R214	On	05/08/2021	Bond Future			10.41589	70.45566	10.39689	70.57227	21.94	5,213,718.84	74	17,88
R214	On	04/11/2021	Bond Future			10.57910	67.94822	10.55927	68.06701	21.21	0.00	0	
R214	On	03/02/2022	Bond Future			10.74911	68.72853	10.72824	68.85045	19.25	0.00	0	
R214	On	05/05/2022	Bond Future			10.91568	66.26196	10.89398	66.38573	18.57	0.00	0	
Total R214 Future											5,213,718.84	74	17,88
R214	On	05/08/2021	Bond Future	12.02	Call		9,146.11000	9.14611	9,030,030	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		223.33000	0.22333	223,860	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		9,190.96000	9.19096	9,074,840	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		219.16000	0.21916	219,650	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		9,101.27000	9.10127	8,985,230	23.76	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		227.57000	0.22757	228,140	23.76	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		10,673.13000	10.67313	10,562,220	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		643.75000	0.64375	651,630	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		10,712.23000	10.71223	10,601,230	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		636.62000	0.63662	644,410	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		10,751.33000	10.75133	10,640,250	22.83	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		629.56000	0.62956	637,270	22.83	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,638.34000	2.63834	2,670,690	19.72	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		6,374.85000	6.37485	6,285,700	19.70	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,674.63000	2.67463	2,707,400	19.70	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	03/02/2022	Bond Future	11.40	Call		6,410.03000	6.41003	6,320,670	19.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,656.43000	2.65643	2,688,990	19.71	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		6,445.25000	6.44525	6,355,680	19.72	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		7,330.00000	7.33000	7,238,770	19.16	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,713.97000	2.71397	2,746,510	19.16	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		7,260.80000	7.26080	7,169,930	19.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,746.64000	2.74664	2,779,540	19.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		7,295.39000	7.29539	7,204,330	19.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,730.26000	2.73026	2,762,970	19.15	0.00	0	
Total R214 Option											0.00	0	
Total For R214											5,213,718.84	74	17,88
Total for Bond											449,198,290.24	5,489	1,108,53
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total E170 Future											0.00	0	
Total For E170											0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	

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	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
Total For I2025												0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future												0.00	0	
Total For I2033												0.00	0	
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future												0.00	0	
Total For I2038												0.00	0	
I2046	On	31/03/2046	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2046 Future												0.00	0	
Total For I2046												0.00	0	
I2050	On	31/12/2050	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2050 Future												0.00	0	
Total For I2050												0.00	0	
R186	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186 Future												0.00	0	
Total For R186												0.00	0	
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R207 Future												0.00	0	
Total For R186/R207												0.00	0	
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R208 Future												0.00	0	
Total For R186/R208												0.00	0	
R197	On	07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R197 Future												0.00	0	
Total For R197												0.00	0	
R202	On	07/12/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R202 Future												0.00	0	
Total For R202												0.00	0	
R2023	On	28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2023 Future												0.00	0	
Total For R2023												0.00	0	
R2030	On	31/01/2030	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 R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 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 R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/08/2021 GOVI			797.01300	797.01300	796.52900	796.52900				23,910,390.00	3	97
GOVI On 04/11/2021 GOVI			805.80700	805.80700	805.32900	805.32900				0.00	0	
GOVI On 03/02/2022 GOVI			815.05100	815.05100	814.58900	814.58900				0.00	0	
GOVI On 05/05/2022 GOVI			824.67900	824.67900	824.21600	824.21600				0.00	0	
Total GOVI Future										23,910,390.00	3	97
GOVI On 05/08/2021 GOVI	719.14	Call			773,890.00000	77.38900	778,730,000			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			773,790.00000	77.37900	778,630,000			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			773,990.00000	77.39900	778,830,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.13	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			769,290.00000	76.92900	774,070,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			769,190.00000	76.91900	773,970,000			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			769,090.00000	76.90900	773,870,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 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			218,490.00000	21.84900	223,110,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.75	Call			218,390.00000	21.83900	223,010,000		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			218,290.00000	21.82900	222,910,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			359,660.00000	35.96600	364,290,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			359,860.00000	35.98600	364,490,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			359,760.00000	35.97600	364,390,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												23,910,390.00	3	97
Total for GOVI												23,910,390.00	3	97
AL37	On	05/08/2021	Index Future			798.96600	798.96600	797.10900	797.10900			0.00	0	
AL37	On	04/11/2021	Index Future			807.78200	807.78200	805.91500	805.91500			0.00	0	
AL37	On	03/02/2022	Index Future			817.04800	817.04800	815.18200	815.18200			0.00	0	
AL37	On	05/05/2022	Index Future			826.69900	826.69900	824.81600	824.81600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			916.94000	916.94000	915.15500	915.15500			0.00	0	
AL7T	On	04/11/2021	Index Future			927.05700	927.05700	925.26500	925.26500			0.00	0	
AL7T	On	03/02/2022	Index Future			937.69200	937.69200	935.90400	935.90400			0.00	0	
AL7T	On	05/05/2022	Index Future			948.76800	948.76800	946.96500	946.96500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			807.15900	807.15900	806.74700	806.74700			0.00	0	13
ALBI	On	04/11/2021	Index Future			816.06500	816.06500	815.66000	815.66000			0.00	0	
ALBI	On	03/02/2022	Index Future			825.42700	825.42700	825.03900	825.03900			0.00	0	
ALBI	On	05/05/2022	Index Future			835.17700	835.17700	834.78900	834.78900			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	05/08/2021	Index Future			294.80400	294.80400	294.90200	294.90200			0.00	0	51
IGOV	On	04/11/2021	Index Future			298.12900	298.12900	298.23200	298.23200			0.00	0	
IGOV	On	03/02/2022	Index Future			301.62100	301.62100	301.73300	301.73300			0.00	0	
IGOV	On	05/05/2022	Index Future			305.25400	305.25400	305.37000	305.37000			0.00	0	
Total IGOV Future												0.00	0	55
Total For IGOV												0.00	0	55
Total for Index												0.00	0	72
JIBAR	On	15/06/2021	Jibar Future			3.68500	96.31500	3.68500	96.31500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 21/07/2021		Jibar Future	3.72500	96.27500	3.72500	96.27500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.75000	96.25000	3.76000	96.24000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.77500	96.22500	3.78500	96.21500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.85000	96.15000	3.86000	96.14000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.88000	96.12000	3.89000	96.11000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.00000	96.00000	4.02000	95.98000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.24500	95.75500	4.24500	95.75500				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.53000	95.47000	4.57000	95.43000				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.73000	95.27000	4.78000	95.22000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.03500	94.96500	5.09500	94.90500				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.22500	94.77500	5.28500	94.71500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										473,108,680.24	5,492	1,140,76
ABCPI3 On 07/12/2023		Spot Bond	3.16000	304.66942	3.16000	304.57495				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	99.94698				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.64911				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	104.31059	9.65000	104.28359				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.14755				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	99.89851				0.00	0	
Total ABFN09 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 ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	100.78335				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.30670				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	102.61562				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.76139				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.14345				0.00	1,000,000,000	500,000,000
Total ABFN22 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN22										0.00	1,000,000,000	500,000,000
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.30274				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.74821				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.91283				0.00	0	379,000,000
Total ABFN26 SPOT										0.00	0	379,000,000
Total For ABFN26										0.00	0	379,000,000
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.22413				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.76670				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.88522				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.83774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.49263				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.79139				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.74104				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.73353				0.00	0	1,450,000,00
Total ABFN34 SPOT										0.00	0	1,450,000,00
Total For ABFN34										0.00	0	1,450,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.94497				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.33685				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.32448				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.64617				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.12216				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.38656				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.64398				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

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 16/09/2029 Spot Bond					0.00000	98.88378				0.00	0	2,600,000,00
Total ABFN42 SPOT										0.00	0	2,600,000,00
Total For ABFN42										0.00	0	2,600,000,00
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.75807				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.77979				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.79535				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.10246				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.21231				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.22262				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.08546				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.98376				0.00	3,352,000,000	2,200,000,00
Total ABFN50 SPOT										0.00	3,352,000,000	2,200,000,00
Total For ABFN50										0.00	3,352,000,000	2,200,000,00
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.08664				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.04864				0.00	0	700,000,00
Total ABFN52 SPOT										0.00	0	700,000,00
Total For ABFN52										0.00	0	700,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.11453				0.00	0	
Total ABJ01 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 ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.42159				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.49108				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.36000	3.36000	3.36000	149.21862				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	96.08628	100.00000	95.86865				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.69000	6.69000	6.69000	142.75664				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	21.66696	100.00000	21.61441				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.29000	2.29000	2.29000	152.51588				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.54500	3.54500	3.54500	199.27934				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.28200	4.28200	4.28200	224.77201				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.59500	6.59500	6.59500	103.98486				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.22500	7.22500	7.22500	119.64293				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.09500	104.81120	5.09500	104.79687				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.12500	107.07344	5.12500	107.05871				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.79000	114.42127	6.79000	114.40051				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.00000	113.90629	8.00000	113.88201				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.56500	111.11913	5.56500	111.10256				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.73500	106.70387	7.73500	106.68186			154,700,000,000.00		20,000,000	382,628,700
Total ABS7 SPOT									154,700,000,000.00		20,000,000	382,628,700
Total For ABS7									154,700,000,000.00		20,000,000	382,628,700
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.06908	100.00000	12.04251				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.55000	316.34980	1.55000	316.26545				0.00	0	3,000,000
Total ABS12 SPOT										0.00	0	3,000,000
Total For ABS12										0.00	0	3,000,000
ABS14 On 31/01/2022 Spot Bond			0.76500	173.36304	0.76500	173.32046				0.00	0	30,000,000
Total ABS14 SPOT										0.00	0	30,000,000
Total For ABS14										0.00	0	30,000,000
ABX01 On 10/07/2024 Spot Bond			10.10000	10.10000	10.10000	106.69326				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.81871				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.82466				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	99.83233				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.83146				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.44360				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.82551				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.82551				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.82049				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.82049				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	150.66585				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	152.37800				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.83502				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	99.83619				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	99.84064				0.00	0	
Total ACL222 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 ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.16669				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.14649				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.51086				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.54151				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.30907				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.76226				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.46725				0.00	200,000,000	700,000,00
Total AGL03 SPOT										0.00	200,000,000	700,000,00
Total For AGL03										0.00	200,000,000	700,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.51156				0.00	0	977,300,00
Total AGT01 SPOT										0.00	0	977,300,00
Total For AGT01										0.00	0	977,300,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.29450				0.00	272,000,000	568,000,00
Total AGT02 SPOT										0.00	272,000,000	568,000,00
Total For AGT02										0.00	272,000,000	568,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	102.05155				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.79906				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AHF2A On 18/07/2021 Spot Bond					0.00000	100.76989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.76989				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.89731				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.74867				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.74159				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.81950				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.89738				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.15193				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.22962				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.36805				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.29931				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.28500	110.21064	6.28500	110.19180				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.31557				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.33722				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.88236				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.51714				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.73276				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.31550				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.33713				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.48808				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.29385				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.29385				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.32632				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.31821				0.00	0	
Total AHF7B2 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 AHF7B2									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.34795			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.33768			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.53105			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.50421			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.01500	109.42832	7.01500	109.40770		140,300,000,000.00	20,000,000	10,000,00	
Total AIR02 SPOT								140,300,000,000.00	20,000,000	10,000,00	
Total For AIR02								140,300,000,000.00	20,000,000	10,000,00	
AIR04 On 29/05/2024 Spot Bond			7.51500	104.85658	7.51500	104.83557		2,555,100,000,000.00	340,000,000	170,000,00	
Total AIR04 SPOT								2,555,100,000,000.00	340,000,000	170,000,00	
Total For AIR04								2,555,100,000,000.00	340,000,000	170,000,00	
AIR05 On 29/05/2030 Spot Bond			11.07500	94.33107	11.07500	94.30345		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			5.81500	175.46536	5.81500	175.39848		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.87862			0.00	0	
Total APF04 SPOT								0.00	0	0	
Total For APF04								0.00	0	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.64559			0.00	0	
Total APF06 SPOT								0.00	0	0	
Total For APF06								0.00	0	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.44248			0.00	0	
Total APF07 SPOT								0.00	0	0	
Total For APF07								0.00	0	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.67321			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.93007				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.10562				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.31454				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	101.31145				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.56379				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.30993				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.07219				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.63200	239.27560	4.63200	239.19196				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.64700	216.88068	4.64700	216.80478				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.74000	172.30570	1.74000	172.25876		765,600,000,000.00		440,000,000	110,000,000	
Total ASN137 SPOT								765,600,000,000.00		440,000,000	110,000,000	
Total For ASN137								765,600,000,000.00		440,000,000	110,000,000	
ASN14 On 20/06/2021 Spot Bond					0.00000	99.65113				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN14: On 31/01/2022 Spot Bond			1.78500	172.25718	1.78500	172.21004				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.43500	188.81714	4.43500	188.75209				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	100.50843				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.34831				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16: On 20/06/2021 Spot Bond					0.00000	99.83350				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	99.80516				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.17811				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.81000	109.73375	4.81000	109.69471				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.85018				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.84775				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.82448				0.00	0	11,000,00
Total ASN204 SPOT										0.00	0	11,000,00
Total For ASN204										0.00	0	11,000,00
ASN20: On 24/08/2021 Spot Bond					0.00000	100.33534				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.37848				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.15954				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.80576				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.84319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.37733				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.33917				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.31448				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.93885				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.21398				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	99.83680				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	99.78797				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			3.92500	3.92500	3.92500	106.05264				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.77500	4.77500	4.77500	97.42326				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.84603				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.82252				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 09/05/2024 Spot Bond					0.00000	100.49924				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.02601				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.92000	108.19244	4.92000	108.15362				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.83379				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.85013				0.00	0	7,400,00
Total ASN346 SPOT										0.00	0	7,400,00
Total For ASN346										0.00	0	7,400,00
ASN35: On 20/06/2024 Spot Bond					0.00000	99.82311				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.84121				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.84121				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.15940				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.80712				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.84445				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.83821				0.00	0	
Total ASN374 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 ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.65803				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.92839				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.92839				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.47431				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.84297				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.30384				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.90106				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	99.84415				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.81447				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.01438				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.64810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.91648				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	99.91648				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.12110				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.15772				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.52034				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.64043				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	105.26654				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.77596				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.78345				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	102.72530			5,765,200,000,000.00	580,000,000	290,000,000	
Total ASN462 SPOT									5,765,200,000,000.00	580,000,000	290,000,000	
Total For ASN462									5,765,200,000,000.00	580,000,000	290,000,000	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	101.98249			0.00	0	0	
Total ASN463 SPOT									0.00	0	0	
Total For ASN463									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
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.35200				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	102.98679				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.57516				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.67504				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	101.89395				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	102.60726		7,413,900,000,000.00		780,000,000	390,000,000	
Total ASN474 SPOT								7,413,900,000,000.00		780,000,000	390,000,000	
Total For ASN474								7,413,900,000,000.00		780,000,000	390,000,000	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.42778				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.23495				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	99.80566				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	97.08800				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	102.91233				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.23063				0.00	0	
Total ASN489 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 ASN489									0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.10534			0.00	0	
Total ASN490 SPOT									0.00	0	
Total For ASN490									0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.07711			0.00	0	
Total ASN492 SPOT									0.00	0	
Total For ASN492									0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.92916			0.00	0	
Total ASN493 SPOT									0.00	0	
Total For ASN493									0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.02244			0.00	0	
Total ASN494 SPOT									0.00	0	
Total For ASN494									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.95020			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.95020			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.19826			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	99.75844	9.00000	108.22899		1,224,000,000,000.00	136,000,000	34,000,000	
Total ASN508 SPOT								1,224,000,000,000.00	136,000,000	34,000,000	
Total For ASN508								1,224,000,000,000.00	136,000,000	34,000,000	
ASN50: On 21/12/2026 Spot Bond			8.18000	99.77999	8.18000	108.41663		0.00	0	0	
Total ASN509 SPOT								0.00	0	0	
Total For ASN509								0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.77525	8.36000	104.21644		0.00	0	0	
Total ASN510 SPOT								0.00	0	0	
Total For ASN510								0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	99.77525	8.36000	103.83227		0.00	0	0	
Total ASN511 SPOT								0.00	0	0	
Total For ASN511								0.00	0	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.27279	9.10000	103.24741		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 ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	103.96894	11.05000	103.93805				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	103.95111	11.00000	103.92037				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	103.77276	10.50000	103.74344				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.77276	10.50000	103.74344				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	101.12166				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.63626				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.25057				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	103.80844	10.60000	103.77883				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.77055	10.47000	103.73282				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	103.77414	10.55000	103.74435				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.57999				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.74740				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.09451				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.92764				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.85015				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.92899				0.00	1,000,000,000	1,000,000,000
Total ASN580 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ASN580										0.00	1,000,000,000	1,000,000,000
ASN58: On 08/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.48307				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.04247				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.43716				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.93095				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.72301				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	101.53303				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond					0.00000	100.89658				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.59743	9.22000	103.28996				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.89576				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.87161				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59: On 16/07/2021 Spot Bond					0.00000	100.70747				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59: On 22/07/2021 Spot Bond					0.00000	100.61797				0.00	0	10,000,000,00
Total ASN599 SPOT										0.00	0	10,000,000,00
Total For ASN599										0.00	0	10,000,000,00
ASN60: On 24/04/2023 Spot Bond					0.00000	100.67938				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.75207				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.25248				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.64058				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60: On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.77529				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	100.72862				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN612 On 06/05/2024 Spot Bond					0.00000	100.63217				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.46277				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN615 On 10/08/2021 Spot Bond					0.00000	100.40680				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN616 On 11/08/2021 Spot Bond					0.00000	101.00773				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.20516				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN618 On 11/08/2021 Spot Bond					0.00000	100.93597				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.61484				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.56938				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN621 On 13/08/2021 Spot Bond					0.00000	100.50733				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62 On 17/08/2021 Spot Bond					0.00000	100.30514				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62 On 19/08/2021 Spot Bond					0.00000	100.46223				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.31500				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 25/08/2021 Spot Bond					0.00000	100.21491				0.00	0	20,000,000.00
Total ASN625 SPOT										0.00	0	20,000,000.00
Total For ASN625										0.00	0	20,000,000.00
ASN62 On 25/11/2021 Spot Bond					0.00000	100.21491				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.30398				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 08/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,700,000.00
Total ASN631 SPOT										0.00	0	40,700,000.00
Total For ASN631										0.00	0	40,700,000.00
ASN63 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			837,000,000,000.00	18,370,000,000	18,370,000.00	
Total ASN632 SPOT									837,000,000,000.00	18,370,000,000	18,370,000.00	
Total For ASN632									837,000,000,000.00	18,370,000,000	18,370,000.00	
BAW21 On 24/03/2022 Spot Bond			5.28500	105.02601	5.28500	105.01113				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.96584	9.30000	101.94066				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	101.44728				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.35156				0.00	0	
Total BAW28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.26006				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.17526				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.99128				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.25000	100.76658	6.25000	100.74964				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.72956				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.47463				0.00	1,400,000,000	700,000,000
Total BAW35 SPOT										0.00	1,400,000,000	700,000,000
Total For BAW35										0.00	1,400,000,000	700,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	100.69141				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.34368				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.59777				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.48500	8.48500	8.48500	106.62362				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.49365				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA74 On 31/03/2026 Spot Bond			10.71000	10.71000	10.71000	107.73748				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.47156				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.43551				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.41446				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.41459				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.43287				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.89460				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.64623				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.62282				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.69468				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.64570				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.69406				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.59704				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.69390				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.59783				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.69418				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.64581				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.88829				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.93577				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.93577				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.93577				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.98440				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.93643				0.00	0	
Total BAYB18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.23958				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.03329				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.65500	7.65500	7.65500	103.60507				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.57916				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.42670				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	101.00240				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.03010				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.28500	108.40906	7.28500	108.38798				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.14056				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.01520				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.28500	104.60911	6.28500	104.59130				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.93109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.55193				0.00	560,000,000	280,000,00
Total BGL15 SPOT										0.00	560,000,000	280,000,00
Total For BGL15										0.00	560,000,000	280,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.33481				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.64500				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.79182				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.41597				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.49632				0.00	0	300,000,00
Total BGT01 SPOT										0.00	0	300,000,00
Total For BGT01										0.00	0	300,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.70253				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.38580				0.00	1,000,000,000	500,000,00
Total BID09 SPOT										0.00	1,000,000,000	500,000,00
Total For BID09										0.00	1,000,000,000	500,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.65824				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.02500	108.65550	6.02500	108.63798				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.97972				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.19625				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.43628				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.66082				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.73138				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.03810				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.75700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.87900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.37577				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.12697				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.71209				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.66214				0.00	0	
Total BPPF13 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 BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.31496				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.00353				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.11939				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.85088				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.53896				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.58026				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.79214				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.85329				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.51517				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.53892				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.55957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.51594				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.14862				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.02250				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.15000	115.95249	7.15000	115.93011				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.40000	111.13434	7.40000	111.11216			5,920,000,000.00	800,000,000	200,000,000	
Total CCT02 SPOT									5,920,000,000.00	800,000,000	200,000,000	
Total For CCT02									5,920,000,000.00	800,000,000	200,000,000	
CCT03 On 15/03/2025 Spot Bond			8.03000	112.63085	8.03000	112.60676			0.00	0		
Total CCT03 SPOT									0.00	0		
Total For CCT03									0.00	0		
CCT04 On 17/07/2027 Spot Bond			9.42000	107.47541	9.42000	105.87641			0.00	0		
Total CCT04 SPOT									0.00	0		
Total For CCT04									0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	100.85845			0.00	0		
Total CGR42 SPOT									0.00	0		
Total For CGR42									0.00	0		
CGR43 On 08/02/2022 Spot Bond					0.00000	100.65457			0.00	0		
Total CGR43 SPOT									0.00	0		
Total For CGR43									0.00	0		
CGR45 On 30/10/2021 Spot Bond					0.00000	100.81480			0.00	0		
Total CGR45 SPOT									0.00	0		
Total For CGR45									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.27389				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.29291				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.05075				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.11566				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.44746				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	162.51585	3.14000	162.38453				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.71000	1.71000	1.71000	162.38601				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	111.16312	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	103.57300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	99.36742				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.05500	111.02594	7.05500	111.00503				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 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 CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	113.22783	8.70700	117.94900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.74333				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.76568				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.12732				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.33958	10.98000	101.31015				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	113.71700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	118.78240	6.50000	115.83000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	106.11900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	99.83678				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.44140				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.43774				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.71000	172.33806	1.71000	172.29125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			4.99000	139.04909	4.99000	138.99893				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.43000	136.98261	5.43000	136.93158				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.39300				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.39625				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.33063				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.42057				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.48500	105.02149	6.48500	105.00327				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.24650				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	101.35661				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.54285				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.41224				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN475 On 23/06/2021 Spot Bond					0.00000	100.47400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	71.29076	100.00000	71.15800				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.46056				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.98000	101.92440	5.98000	101.90817				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN487 On 07/06/2022 Spot Bond			10.16000	102.41392	10.16000	101.34800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.28500	106.45167	6.28500	106.43347				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.53297				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.80753				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.17173				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.68500	112.38051	6.68500	112.36043				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.18847				0.00	0	
Total CLN497 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 CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.98202				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.03819				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.42218				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.39158				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.01996				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.49638				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	94.79109				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	102.35156	9.96000	102.32453				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	101.12718	10.01000	101.10019				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	100.27850				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	104.28831	9.60000	104.44066				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	99.94179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.21782				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.32415	9.20000	102.29914				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.56898				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.16397				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.69765				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.08412				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.46952				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	99.94179				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.82202				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.86193				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.88000	109.06204	8.88000	109.03587				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	99.63286				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.70445				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.98225				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.15400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.16223				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.14591				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.35000	109.94574	8.35000	109.92089				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.40000	107.33711	8.40000	107.31312				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.49000	106.86166	8.49000	106.83752				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.37187				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.40395				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.45512				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.27540				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.08830				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond			100.00000		0.00000	111.71200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.49106				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.63709	10.19000	100.67930				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.35000	107.38941	8.35000	107.36554				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.49921				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.29110				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.83047				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.09554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.46260				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.58000	105.85915	8.58000	105.83499				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.47871				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.46504				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.92631				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.80416				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.82635				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.08259				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.49075				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.15275				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.87610				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2022 Spot Bond					0.00000	100.74867				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.14805				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.24123				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	99.94707				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.88271				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.78361				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.57219				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.41000	144.01031	3.41000	115.58956				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.27081				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.09841				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.27081				0.00	0	
Total CLN596 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 CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.41461				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.02051				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.31144				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.31144				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.21900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.99963				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.52055				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.43166				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.70658				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.85489				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.26700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.05082	9.32000	101.02567				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.71672				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.49951				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.01640				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.25785				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.15209				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.06664				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	99.89600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.91127				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	102.01197				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 30/11/2021 Spot Bond					0.00000	100.14803				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.63486				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.63258				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.70139				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	97.22800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.71669				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.29500	107.50195	6.29500	107.48355				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.39939				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.03885				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.52000	66.14017	11.52000	88.11298				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.39152				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.05000	104.45533	9.05000	104.42979				0.00	0	
Total CLN630 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 CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.39761				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.37294				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.24968				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.48247				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.85102				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.29921				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.39583				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.52304				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.41985				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.43147				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.75295				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.30083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.28613				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.66355				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.28843				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.39583				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.15662				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.39583				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.31834				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.39583				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	104.93300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.52035				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	101.25751				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.98327				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.08100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.65400				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	114.70300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.71700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.50224				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.22454				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.47418				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.26371				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	103.26003				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.23331				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.43740				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.01422				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.00428	143.81257	4.00428	116.83361				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.00428	143.81257	4.00428	116.83436				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 18/06/2021 Spot Bond					0.00000	101.56327				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.44630				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.47003				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.25023				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.51016				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.45402				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.01269				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.19412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.22869				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.46607				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.46622				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.46598				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.28263				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	101.10353				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.28271				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.50947				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	101.17721				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	93.76299				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	86.35459				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.79039				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.05219				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.14186				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.41797				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.20633				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.47716				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.95692				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	86.93701				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.30868			7,398,400,000.00	680,000,000	340,000,000	
Total CLN706 SPOT									7,398,400,000.00	680,000,000	340,000,000	
Total For CLN706									7,398,400,000.00	680,000,000	340,000,000	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.48188				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.98593				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.25223				0.00	0	
Total CLN709 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 CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.33707				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.58560				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.98739				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.39611				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.26087				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.26087				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.26087				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	82.35446				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 20/06/2021 Spot Bond					0.00000	101.02338				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	99.98745				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	81.33032				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	81.65945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.12406				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.38489				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.15504				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.15504				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.15504				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.17664				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.17664				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.17664				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	84.94161				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	86.00575				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	86.66082				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.98717				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.51812				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.52738				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.08866				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.13950				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	106.35100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.09049				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.38988				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.96273				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.63545				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.55465				0.00	0	
Total CLN744 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.63568				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.19463				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.45896				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.42941				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.65500	103.62634	7.65500	103.60507				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.39143				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.68500	108.36799	7.68500	108.34566		6,148,000,000,000.00		800,000,000	200,000,000	
Total COJ05 SPOT								6,148,000,000,000.00		800,000,000	200,000,000	
Total For COJ05								6,148,000,000,000.00		800,000,000	200,000,000	
COJ08 On 22/06/2026 Spot Bond			9.50000	113.05045	9.50000	113.02164				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.46500	110.02360	6.46500	110.00447		62,846,265,000.00		9,721,000	18,904,860,500	
Total COJG01 SPOT								62,846,265,000.00		9,721,000	18,904,860,500	
Total For COJG01								62,846,265,000.00		9,721,000	18,904,860,500	
COT01 On 03/04/2023 Spot Bond			7.12000	105.02566	7.12000	105.00559				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.91000	103.30612	9.91000	103.27882				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			10.00000	97.48319	10.00000	97.45720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.48500	9.48500	9.48500	110.21098				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.37970				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	101.28264				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	101.24347				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.04493				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.26481				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.75921				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	99.98459				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	101.29428				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	101.19403				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.99996				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DOL01 On 20/12/2021 Spot Bond					0.00000	99.60217				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.29439				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.23680				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.75000	8.75000	8.75000	105.55152				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.78320				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.31827				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.23500	99.88057	6.23500	99.86353				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.60500	108.26689	6.60500	108.24746			8,029,320,694,000.00	1,215,642,800	338,536,000	
Total DV23 SPOT									8,029,320,694,000.00	1,215,642,800	338,536,000	
Total For DV23									8,029,320,694,000.00	1,215,642,800	338,536,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	35.06526	100.00000	34.98679			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	35.06526	100.00000	34.98679			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			6.15500	111.64315	6.15500	111.62445			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	102.99785	9.69000	102.97093			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.99785	9.69000	102.97093			0.00	0		
Total DV24/R2023 SPOT									0.00	0		
Total For DV24/R2023									0.00	0		
DV29 On 18/02/2029 Spot Bond			11.06500	98.21024	11.06500	98.18102			0.00	0		

Contract 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 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.12353	10.10000	103.09546				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.12353	10.10000	103.09546				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.15326				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.84759				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.57646				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.83252				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.21655				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.51792				0.00	0	2,550,000,00
Total DVF25 SPOT										0.00	0	2,550,000,00
Total For DVF25										0.00	0	2,550,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.33613				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.42659				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	97.34217				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.57061				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.56391				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.83550				0.00	400,000,000	200,000,00
Total DVFB28 SPOT										0.00	400,000,000	200,000,00
Total For DVFB28										0.00	400,000,000	200,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.59612				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.54314				0.00	0	2,850,000,00
Total DVFB30 SPOT										0.00	0	2,850,000,00
Total For DVFB30										0.00	0	2,850,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.35606				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.30000	106.11245	4.30000	106.10003				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.69000	105.31242	5.69000	105.29636				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.59500	110.72236	6.59500	110.70284				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.89200	109.33348	4.89200	109.29456				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.81000	97.26545	4.81000	97.23086				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	134.50995	2.25000	134.47145				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.70500	145.15223	3.70500	145.10516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.71700	131.66189	3.71700	131.61915				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.76000	129.07374	3.76000	129.03148				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.53200	111.34782	4.53200	111.30919				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.78000	99.25706	4.78000	99.22182				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	134.50995	2.25000	134.47145				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	143.86001				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	141.56141				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	109.28758				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	108.38129				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN008 On 17/06/2021 Spot Bond					0.00000	108.57845				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	106.94913				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	99.35035				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	100.60116				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.15361				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	96.25188				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	97.88177				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.07000	103.46790	9.07000	103.44297				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			10.66500	10.66500	10.66500	96.27513				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.01500	11.01500	11.01500	100.44105				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.15000	108.42138	9.15000	106.67396				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.15000	9.15000	9.15000	107.78453				0.00	0	
Total EMM07 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 EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.15000	11.15000	11.15000	82.56950				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.22500	10.22500	10.22500	101.33900				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.15000	11.15000	11.15000	95.34513				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.08939				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.01186				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.01308				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	99.94365				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	99.94552				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.50022				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.12873				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.20925				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC4 On 10/11/2021 Spot Bond					0.00000	100.46550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	99.94603				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.10222				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.10499				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.81342				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	99.99985				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.63140				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.36383				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.34752				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.38986				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.35077				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.36704				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.34235			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.33450			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.38330			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.94500	109.95231	5.94500	109.93453		5,945,000,000,000.00	1,000,000,000	250,000,000	
Total ES23 SPOT								5,945,000,000,000.00	1,000,000,000	250,000,000	
Total For ES23								5,945,000,000,000.00	1,000,000,000	250,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.76199	10.00000	103.73403		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.22000	100.03711	8.22000	100.01509		3,743,678,988,000.00	455,435,400	3,126,530,700	
Total ES26 SPOT								3,743,678,988,000.00	455,435,400	3,126,530,700	
Total For ES26								3,743,678,988,000.00	455,435,400	3,126,530,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.48355	7.85000	101.46220		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.84000	79.40209	10.83000	79.43553		4,966,833,800,000.00	458,195,000	2,401,593,000	
Total ES33 SPOT								4,966,833,800,000.00	458,195,000	2,401,593,000	
Total For ES33								4,966,833,800,000.00	458,195,000	2,401,593,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.77626	7.50000	101.75590		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.37500	78.30557	11.35500	78.41037		4,958,100,875,000.00	435,877,000	3,680,390,700	
Total ES42 SPOT								4,958,100,875,000.00	435,877,000	3,680,390,700	
Total For ES42								4,958,100,875,000.00	435,877,000	3,680,390,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.07471	8.50000	101.05172		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.04301		0.00	0	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.04918				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.83378				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.37983				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.31524				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.35779				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.37401				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.64654				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.15805				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.31238				0.00	402,000,000	201,000,000
Total FIFC36 SPOT										0.00	402,000,000	201,000,000
Total For FIFC36										0.00	402,000,000	201,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	102.50504				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.41935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.14506				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	103.26694				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.18584				0.00	0	200,000,00
Total FRB24 SPOT										0.00	0	200,000,00
Total For FRB24										0.00	0	200,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.06829				0.00	132,000,000	33,000,00
Total FRB25 SPOT										0.00	132,000,000	33,000,00
Total For FRB25										0.00	132,000,000	33,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.22268				0.00	0	2,500,000,00
Total FRB26 SPOT										0.00	0	2,500,000,00
Total For FRB26										0.00	0	2,500,000,00
FRB27 On 03/06/2026 Spot Bond			8.85000	105.52067	8.85000	105.49570				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.91020				0.00	500,000,000	500,000,00
Total FRB28 SPOT										0.00	500,000,000	500,000,00
Total For FRB28										0.00	500,000,000	500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.64017				0.00	0	1,000,000,00
Total FRB29 SPOT										0.00	0	1,000,000,00
Total For FRB29										0.00	0	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			8.05000	101.57960	8.05000	101.55770				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.77000	173.35760	0.77000	173.31498				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.01000	312.95663	2.01000	312.86929				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI25 On 31/01/2025 Spot Bond			2.25500	2.25500	2.25500	152.70095				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.51500	199.70954	3.51500	199.64568			210,900,000,000.00	60,000,000	30,000,000	
Total FRBI28 SPOT									210,900,000,000.00	60,000,000	30,000,000	
Total For FRBI28									210,900,000,000.00	60,000,000	30,000,000	
FRBI29 On 31/03/2029 Spot Bond			3.87000	3.87000	3.87000	106.46653			0.00	0		
Total FRBI29 SPOT									0.00	0		
Total For FRBI29									0.00	0		
FRBI33 On 07/12/2033 Spot Bond			4.73200	4.73200	4.73200	214.99807			189,280,000,000.00	40,000,000	520,000,000	
Total FRBI33 SPOT									189,280,000,000.00	40,000,000	520,000,000	
Total For FRBI33									189,280,000,000.00	40,000,000	520,000,000	
FRBI46 On 31/03/2046 Spot Bond			5.28000	89.82443	5.28000	89.79147			0.00	0		
Total FRBI46 SPOT									0.00	0		
Total For FRBI46									0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.01000	95.72519	5.01000	95.69061			0.00	0		
Total FRBI50 SPOT									0.00	0		
Total For FRBI50									0.00	0		
FRBZ0 On 28/10/2024 Spot Bond			6.25357	6.25357	6.25357	81.39099			0.00	0		
Total FRBZ02 SPOT									0.00	0		
Total For FRBZ02									0.00	0		
FRBZ0 On 10/12/2024 Spot Bond			6.33278	6.33278	6.33278	80.60019			0.00	0		
Total FRBZ03 SPOT									0.00	0		
Total For FRBZ03									0.00	0		
FRC169 On 31/01/2025 Spot Bond			3.59000	3.59000	3.59000	145.82437			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	97.36543			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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC207										0.00	0	
FRC207 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	
FRC221 On 31/01/2022 Spot Bond			1.82000	172.21945	1.82000	172.17216				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC233 On 31/01/2022 Spot Bond			2.68000	171.29725	2.68000	171.24618				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251 On 13/02/2022 Spot Bond					0.00000	100.54923				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC252 On 14/03/2022 Spot Bond					0.00000	99.94171				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	102.56503				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC265 On 20/06/2021 Spot Bond					0.00000	101.71672				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.38976				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.65916				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.44575				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC277 On 21/11/2022 Spot Bond					0.00000	100.30197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.39077				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	111.66873				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.62499				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.26796				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	109.69687				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.21142				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	102.44626				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.42682				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.43413				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.60672				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.74299				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	102.92355				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.19116				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.64929				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.20163				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.84325				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.18546				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.36475				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.49872				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.60322				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.45661				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.66803				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.05332				0.00	0	
Total FRC318 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 FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.49855				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.53322				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.37971				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.94949				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	102.51028				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.98731				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.20948				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.51287				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.81819				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.70948				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 13/09/2021 Spot Bond					0.00000	101.46229				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC333 On 25/04/2023 Spot Bond					0.00000	103.53334				0.00	0	

Contract 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	0.00000				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	100.59087				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.87519				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.77507				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	100.32929				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.23945				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.87919				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	100.55961				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.61067				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.88966				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.75391				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	100.71485				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2021 Spot Bond					0.00000	100.64815				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.17232				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.20695				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	100.72598				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 30/09/2021 Spot Bond					0.00000	101.12000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.72709				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.71025				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.71926				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.51982				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.83832				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.69245				0.00	0	
Total FRC360 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 FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.68355				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.07504				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.46847				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.20111				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.21146				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.72453				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.20544				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36 On 26/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.46000	2.46000	2.46000	171.48221				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.40000	2.40000	2.40000	171.54667				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.38000	2.38000	2.38000	171.56818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.27000	102.53835	4.27000	102.50355				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.71000	111.15796	4.71000	111.11872				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.78817				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.16130				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.66890				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.73597				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.39855				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.20085				0.00	0	2,000,000,00
Total FRJ25 SPOT										0.00	0	2,000,000,00
Total For FRJ25										0.00	0	2,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.39817				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.10340				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.95095				0.00	0	2,000,000,00
Total FRJ29 SPOT										0.00	0	2,000,000,00
Total For FRJ29										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.19800	4.19800	4.19800	99.94664				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.63000	4.63000	4.63000	112.27395				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.15243				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.65273				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.77000	110.30079	4.77000	110.26167				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.58200	218.27466	4.58200	218.19864				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.91000	108.33147	4.91000	108.29263				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.61200	4.61200	4.61200	217.55400				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.14000	148.14704	3.14000	148.10104				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	126.77409	3.70500	126.73278				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.71000	111.15796	4.71000	111.11872				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.73200	215.07386	4.73200	214.99807				0.00	0	
Total FRS120 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 FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.78200	214.01937	4.78200	213.94370				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.67000	120.74441	2.67000	150.52344				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.81200	213.38967	4.81200	213.31407				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.91000	108.33147	4.91000	108.29263				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.24500	191.00992	4.24500	190.94510				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.66000	98.47786	5.66000	98.44057				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.13500	192.29272	4.13500	192.22803				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.19500	191.59179	4.19500	191.52704				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.32200	203.01709	5.32200	202.94237				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.61000	99.09990	5.61000	99.06252				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	108.29263				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.89000	106.90045	4.89000	108.57131				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.00500	193.82144	4.00500	193.75693				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.09200	207.61822	5.09200	207.54311				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.13500	192.29272	4.13500	192.22803				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.13500	192.29272	4.13500	192.22803				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.42500	188.93182	4.42500	188.86680				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.44000	146.62541	3.44000	146.57867				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.52000	172.54326	1.52000	172.49729				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.48500	188.24486	4.48500	188.17977				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.52500	187.78848	4.52500	187.72337				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.41000	146.77675	3.41000	146.73009				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.00000	193.88052	4.00000	193.81600				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			4.53500	4.53500	4.53500	187.60945				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16: On 06/06/2025 Spot Bond					0.00000	18.41589				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	5.41773				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.81038				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.89277				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.29997				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.22373				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	159.80213				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	176.67781				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	144.35996				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	158.25885				0.00	0	
Total FRS187 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 FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	36.89701				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.49611				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.56943				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.45913				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.23551				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.88387				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.34288				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.06658				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.85253				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(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	
FRS22(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	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.23945				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(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	
FRS22(On 31/07/2022 Spot Bond					0.00000	101.09298				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(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	
FRS22(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	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.44561				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	101.52384				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	112.97270				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	107.43164				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	104.59689				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.11532				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	87.10703				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.02334				0.00	0	
Total FRS243 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 FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	102.58727				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.80721				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.30801				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.51982				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.52093				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	95.87778				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.51759				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.11283				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	96.10495				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	102.52367				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.83029				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.19731				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS265 On 26/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS265 SPOT										0.00	0	
Total For FRS265										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	314.34029				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	316.34980	1.55000	316.26545				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	316.26545				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.76000	173.36850	0.76000	173.32593				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.76000	173.36850	0.76000	173.32593				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.56502				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.61000	104.21661	4.61000	104.18009				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.10200	74.05386	4.10200	112.13955				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	151.09705				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	149.64193				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	308.50726				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.06500	5.06500	5.06500	106.51301			2,026,000,000,000.00		400,000,000	200,000,000
Total FRX23 SPOT									2,026,000,000,000.00		400,000,000	200,000,000
Total For FRX23									2,026,000,000,000.00		400,000,000	200,000,000
FRX24 On 10/12/2024 Spot Bond			6.10000	114.47694	6.10000	114.45815				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.65000	114.67156	6.65000	114.65083				0.00	0	
Total FRX25 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 FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.40000	110.90145	7.40000	110.87943				0.00	0	14,438,70
Total FRX26 SPOT										0.00	0	14,438,70
Total For FRX26										0.00	0	14,438,70
FRX27 On 07/03/2027 Spot Bond			7.48000	115.09468	7.48000	115.07171				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.66000	117.10034	7.66000	117.07602				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.67500	109.94894	8.67500	109.92314				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.74500	107.73101	8.74500	107.70555				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.83000	113.65642	8.83000	113.62960				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.44500	79.90362	10.44500	79.88140				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.19580				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.59851				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.29709				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.28283				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.29250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.29535				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.19865				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.22182				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.29172				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.23219				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.23766				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.33150				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.47000	112.60938	3.47000	112.57347			416,400,000,000.00	120,000,000	60,000,000	
Total GRL35 SPOT									416,400,000,000.00	120,000,000	60,000,000	
Total For GRL35									416,400,000,000.00	120,000,000	60,000,000	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.22830			0.00	0	0	
Total GRT07 SPOT									0.00	0	0	
Total For GRT07									0.00	0	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.12224			0.00	0	0	
Total GRT14 SPOT									0.00	0	0	
Total For GRT14									0.00	0	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.84167			0.00	0	0	
Total GRT16 SPOT									0.00	0	0	
Total For GRT16									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
GRT17 On 17/10/2023 Spot Bond			6.13500	110.17198	6.13500	110.15379				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.47853				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.76691				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.80000	104.21384	8.80000	104.18932				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.78191				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.81817				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.00945				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.31234				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.80629				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.79936				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.99998				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.99992				0.00	0	
Total GRT29 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 GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.42235				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.18457				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.15764				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.07648				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.32582				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.38593				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.03195				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.60078				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.18658				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.18965				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.31072				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.30082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	101.18249				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.71081				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.76951				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.71913				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.06008				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.96723				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.02466				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.91279				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.13858				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.81640				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.38081				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	99.53357				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.63967				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.18332				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.05752				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.98517				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.10373				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.03574				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.01638				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.15000	311.93288	2.15000	311.84467				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	317.28383				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.72500	106.75684	9.72500	106.72884				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.60000	79.51905	4.60000	102.08326				0.00	0	
Total HWAY33 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 HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			10.93000	91.74955	10.93000	91.72259				0.00	0	4,350,000,00
Total HWAY34 SPOT										0.00	0	4,350,000,00
Total For HWAY34										0.00	0	4,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.40692	100.00000	12.37916				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			10.97000	91.10745	10.97000	91.08057				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.40573	100.00000	12.37797				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	100.92560				0.00	400,000,000	15,200,000,00
Total HWF11 SPOT										0.00	400,000,000	15,200,000,00
Total For HWF11										0.00	400,000,000	15,200,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.73465				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.18636				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.05000	153.83338	1.99000	154.11068				013,848,214,430,000.00	494,560,104,600	445,392,993,90
Total I2025 SPOT										13,848,214,430,000.00	494,560,104,600	445,392,993,90
Total For I2025										13,848,214,430,000.00	494,560,104,600	445,392,993,90
I2029 On 31/03/2029 Spot Bond			2.98000	113.45658	3.00000	113.26017				208,894,424,000,000.00	70,098,800,000	224,451,782,30
Total I2029 SPOT										18,894,424,000,000.00	70,098,800,000	224,451,782,30
Total For I2029										18,894,424,000,000.00	70,098,800,000	224,451,782,30
I2033 On 28/02/2033 Spot Bond			3.82000	107.32083	3.77000	107.83249				148,485,877,270,000.00	38,870,648,500	177,417,766,60
Total I2033 SPOT										18,485,877,270,000.00	38,870,648,500	177,417,766,60
Total For I2033										18,485,877,270,000.00	38,870,648,500	177,417,766,60
I2038 On 31/01/2038 Spot Bond			4.01000	121.77309	4.01000	121.73241				734,665,587,760,000.00	183,208,376,000	464,242,515,40
Total I2038 SPOT										14,665,587,760,000.00	183,208,376,000	464,242,515,40
Total For I2038										14,665,587,760,000.00	183,208,376,000	464,242,515,40
I2046 On 31/03/2046 Spot Bond			4.01500	110.79211	4.02000	110.66049				51,640,512,440,000.00	12,861,896,000	284,433,161,50

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 I2046 SPOT									51,640,512,440,000.00	12,861,896,000	284,433,161,50
Total For I2046									51,640,512,440,000.00	12,861,896,000	284,433,161,50
I2050 On 31/12/2050 Spot Bond			4.01000	114.80852	4.01000	114.77015			195,764,385,688,000.00	48,819,048,800	256,171,341,50
Total I2050 SPOT									15,764,385,688,000.00	48,819,048,800	256,171,341,50
Total For I2050									15,764,385,688,000.00	48,819,048,800	256,171,341,50
IBL101 On 24/05/2022 Spot Bond			6.00000	6.00000	6.00000	103.22347			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.84370			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.27000	311.05873	2.27000	310.96974			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.39384			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.28466			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.34145			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.65407			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.38281			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.82922			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.23467			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	100.78731				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.43947				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.95064				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.87183				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.25774				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.24167				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.43384				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.37785				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.28540				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.28395				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.20714				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.02051				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.20494				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.21359				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.43633				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.29158				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.64231				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.61813				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.63850				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.43634				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.48848				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.40668				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.77573				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.80352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IBL163 SPOT									0.00	0	
Total For IBL163									0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.54835			0.00	0	
Total IBL165 SPOT									0.00	0	
Total For IBL165									0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.38110			0.00	0	
Total IBL166 SPOT									0.00	0	
Total For IBL166									0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.31264			0.00	0	
Total IBL167 SPOT									0.00	0	
Total For IBL167									0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.32367			0.00	400,000,000	200,000,000
Total IBL168 SPOT									0.00	400,000,000	200,000,000
Total For IBL168									0.00	400,000,000	200,000,000
IBL169 On 19/08/2021 Spot Bond					0.00000	100.39247			0.00	0	
Total IBL169 SPOT									0.00	0	
Total For IBL169									0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.21448			0.00	0	
Total IBL171 SPOT									0.00	0	
Total For IBL171									0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.84000	0.84000	0.84000	173.23837			0.00	0	
Total IBL36 SPOT									0.00	0	
Total For IBL36									0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.64500	111.95554	6.64500	111.93533			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.64293			0.00	0	
Total IBL65 SPOT									0.00	0	
Total For IBL65									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.16000	172.93328	1.16000	172.88893		352,640,000,000.00	0.00	304,000,000	76,000,000
Total IBL67 SPOT								352,640,000,000.00		304,000,000	76,000,000
Total For IBL67								352,640,000,000.00		304,000,000	76,000,000
IBL78 On 25/11/2022 Spot Bond			5.07500	107.32599	5.07500	107.31138		0.00	0	0	
Total IBL78 SPOT								0.00		0	
Total For IBL78								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL95 On 12/09/2021 Spot Bond					0.00000	100.21457				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.51657				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.05000	104.90156	8.05000	104.87906				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.56500	110.98077	9.56500	111.30706				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.01438				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.62000	109.54269	8.62000	109.51744				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.70740				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.40409				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.28920				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.90783				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.46556				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.94927				0.00	0	
Total IDCG18 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 IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.44494				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.89784				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.33291				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.74790				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.27453				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.50000	103.71618	7.50000	103.69532				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.23118				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.16032				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.06754				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.84751				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.01614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.69913				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.37870				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.30321				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.17509				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.19669				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.98217				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.23722				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.54001				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.82893				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.46555				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.47374				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	101.12571			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.56547			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.06357			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.94440			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.26243			0.00	0	
Total IPFC34 SPOT									0.00	0	
Total For IPFC34									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.75645			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.99329	2.75000	100.98567			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			4.89500	183.62640	4.89500	183.56090			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.99264			0.00	0	300,000,00
Total IV035 SPOT									0.00	0	300,000,00
Total For IV035									0.00	0	300,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	101.34524			0.00	0	
Total IV036 SPOT									0.00	0	
Total For IV036									0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.72601			0.00	0	
Total IV038 SPOT									0.00	0	
Total For IV038									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.26000	3.26000	3.26000	170.62672			0.00	0	
Total IV039 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 IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.56981				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.01500	103.48533	8.01500	103.46315				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.56575				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.02000	8.02000	8.02000	102.55444				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.88650				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.71000	172.33806	1.71000	172.29125				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.73831				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.53711				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.79500	184.74079	4.79500	184.67538				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	101.08962				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.18500	103.31365	11.18500	103.28241				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.50000	102.16162	6.50000	102.14399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	101.20418				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	101.23408				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	101.21414				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	99.93891				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.43577				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.71402				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.42904				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.16894				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.33601				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.10598				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.53801				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC146 On 03/06/2023 Spot Bond					0.00000	100.62831				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.13142				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.21357				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.18915				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.90284				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.62815				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.89760				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	101.14885				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	100.89024				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01530				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.03467				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.01413				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.41987				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.43953				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	101.45585				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	101.32546				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.49319	7.40000	103.47254				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.21134				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.13756				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.38158				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.93035				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.15840	7.23000	102.58339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.96754				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.89190				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.81637				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.74095				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.65721				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.50317				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.42632				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.34960				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.25518				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.17683				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.09861				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.02051				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		38,000,000,000	38,000,000,000	
Total IVZ058 SPOT								10,000,000,000,000.00		38,000,000,000	38,000,000,000	
Total For IVZ058								10,000,000,000,000.00		38,000,000,000	38,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.80132				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	101.25403				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.98500	102.80457	5.98500	102.78809				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.98953				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.45860				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.76276				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.56704				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.38498				0.00	0	
Total KAP016 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 KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.31360				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.89468				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.51346				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.59000	125.26877	8.59000	125.24015				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.12507				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.93345				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.96500	103.13139	6.96500	103.11210				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.27764				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.98500	105.40372	8.98500	105.37842				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.51439				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.79500	95.04293	11.79500	95.01334				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.03500	99.53934	10.03500	99.51271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	97.79601				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.69624				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.48580				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.56031				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.94611				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.51067				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.91407				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.56138				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.49500	106.47209	6.49500	106.45350				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.31103				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.09076				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL09 On 28/08/2024 Spot Bond					0.00000	102.74792				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.29942				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.01572				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.73780				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.86498				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.33655				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.34524				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.88634				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.31240				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.32092				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.43541				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.30296				0.00	0	5,000,000.00
Total MBF063 SPOT										0.00	0	5,000,000.00

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 MBF063										0.00	0	5,000,000.00
MBF06: On 30/09/2022 Spot Bond					0.00000	101.23785				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.00278				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06: On 17/11/2021 Spot Bond					0.00000	100.28888				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.31168				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.16171				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.17231				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.29789				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.23698				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.58363				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	101.08765				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.40564				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.55318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.20424				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.95473				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.97469				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.62219				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.29462				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.98335				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.53000	7.53000	7.53000	116.95111			301,200,000,000.00		40,000,000	20,000,00
Total MMIG04 SPOT									301,200,000,000.00		40,000,000	20,000,00
Total For MMIG04									301,200,000,000.00		40,000,000	20,000,00
MMIG0 On 12/08/2022 Spot Bond			5.78500	109.22097	5.78500	109.20376			0.00		0	1,050,000,00
Total MMIG05 SPOT									0.00		0	1,050,000,00
Total For MMIG05									0.00		0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.27191			0.00		0	
Total MMIG06 SPOT									0.00		0	
Total For MMIG06									0.00		0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.44803			0.00		0	200,000,00
Total MMIG07 SPOT									0.00		0	200,000,00
Total For MMIG07									0.00		0	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	100.09083			0.00		0	400,000,00
Total MML01 SPOT									0.00		0	400,000,00
Total For MML01									0.00		0	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
MML02 On 10/12/2026 Spot Bond			8.15000	104.99625	8.15000	104.97333			1,075,800,000,000.00	132,000,000	33,000,00
Total MML02 SPOT									1,075,800,000,000.00	132,000,000	33,000,00
Total For MML02									1,075,800,000,000.00	132,000,000	33,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	100.03330			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.40000	99.53114	8.40000	99.51183			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.94178			0.00	0	750,000,00
Total MTN07 SPOT									0.00	0	750,000,00
Total For MTN07									0.00	0	750,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.88145			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.55361			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.53729			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.24030			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.44874			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.46552			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.93757			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.10369			0.00	0	500,000,00
Total MTN17 SPOT									0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN17										0.00	0	500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.29976				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.01394				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.79856				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.50016				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.71496				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.10000	103.66832	8.10000	103.64558				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.77193				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			140,000,000,000,000.00	1,400,000,000	700,000,00	
Total MTNC23 SPOT									10,000,000,000,000.00	1,400,000,000	700,000,00	
Total For MTNC23									10,000,000,000,000.00	1,400,000,000	700,000,00	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.26471				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.26471				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.28313				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.28306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.90837				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.72296				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.26117				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.62845				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.48515				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.09472				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.41230				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.68226				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.93054				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.96500	103.62691	5.96500	103.61036				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.58500	110.43093	6.58500	110.41117				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM04 On 01/08/2026 Spot Bond			9.03000	109.73217	9.03000	109.70540				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.65568				0.00	400,000,000	200,000,000
Total NBG01G SPOT										0.00	400,000,000	200,000,000
Total For NBG01G										0.00	400,000,000	200,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.70253				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.58231				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.79886				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.61628				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.15000	111.19964	6.15000	111.18134				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.03500	104.44330	5.03500	104.42891				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.45000	105.06440	5.45000	105.04880				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.40000	112.89438	6.40000	112.87474				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.60000	110.74871	7.60000	110.72614				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK19 On 01/06/2022 Spot Bond			5.98000	103.66892	5.98000	103.65224				0.00	0	
Total NBK19A 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 NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.94000	114.45608	6.94000	114.43474			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	101.07571			0.00	0	
Total NBK20B SPOT									0.00	0	
Total For NBK20B									0.00	0	
NBK21 On 21/07/2027 Spot Bond			7.95000	116.89790	7.95000	116.87273		3,180,000,000,000.00		400,000,000	200,000,000
Total NBK21A SPOT								3,180,000,000,000.00		400,000,000	200,000,000
Total For NBK21A								3,180,000,000,000.00		400,000,000	200,000,000
NBK22 On 19/11/2022 Spot Bond			5.07500	107.46383	5.07500	107.44919			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.63500	116.00829	6.63500	115.98772			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.67500	116.99136	7.67500	116.96743			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.43829			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.56000	5.56000	5.56000	111.41984			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.25768			0.00	3,600,000,000	3,600,000,000
Total NBK25B SPOT									0.00	3,600,000,000	3,600,000,000
Total For NBK25B									0.00	3,600,000,000	3,600,000,000
NBK26 On 10/05/2023 Spot Bond			100.00000	30.39281	100.00000	30.32591			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.58866			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.86000	114.15174	7.86000	114.12783			0.00	0	

Contract 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			5.48000	112.59900	5.48000	112.58219				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.02000	118.57817	7.02000	118.55557				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.93500	111.92708	5.93500	111.90900			1,721,150,000,000.00		290,000,000	72,500,00
Total NBK30A SPOT									1,721,150,000,000.00		290,000,000	72,500,00
Total For NBK30A									1,721,150,000,000.00		290,000,000	72,500,00
NBK31 On 09/11/2023 Spot Bond			5.61000	109.29100	5.61000	109.27458				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.79663				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.23193				0.00	0	920,000,00
Total NBK35B SPOT										0.00	0	920,000,00
Total For NBK35B										0.00	0	920,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	104.50234				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.73061				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.82500	9.82500	9.82500	72.82575				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.71399				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.95023				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.11761				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.18877				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.33722				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.74962				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.46634				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.13513				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.44940				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.58606				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.77930				0.00	400,000,000	200,000,000
Total NBK52B SPOT										0.00	400,000,000	200,000,000
Total For NBK52B										0.00	400,000,000	200,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.89248				0.00	0	2,500,000,000
Total NBK53B SPOT										0.00	0	2,500,000,000
Total For NBK53B										0.00	0	2,500,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	100.41408				0.00	1,800,000,000	1,800,000,000
Total NBK54B SPOT										0.00	1,800,000,000	1,800,000,000
Total For NBK54B										0.00	1,800,000,000	1,800,000,000
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.64294				0.00	0	
Total NBKB55 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 NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.52473				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.62308				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.93229				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.40689				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.66493				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.26204				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.74197				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.80290				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83830				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			8.99500	106.38463	8.99500	106.35920				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	

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					0.00000	99.83979				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.03000	105.85114	9.03000	105.82574				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.83830				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83581				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.83284				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.11074				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	102.35670				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.27122				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.69891				0.00	0	100,000,00
Total NGL02 SPOT										0.00	0	100,000,00
Total For NGL02										0.00	0	100,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.44745				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.90037				0.00	41,000,000	41,000,00
Total NGL04 SPOT										0.00	41,000,000	41,000,00
Total For NGL04										0.00	41,000,000	41,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.92958				0.00	0	
Total NGL05 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.26705				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.77763				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.70462				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.01556				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.69159				0.00	200,000,000	2,750,000,000
Total NGLT1B SPOT										0.00	200,000,000	2,750,000,000
Total For NGLT1B										0.00	200,000,000	2,750,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.63377				0.00	0	700,000,000
Total NGT103 SPOT										0.00	0	700,000,000
Total For NGT103										0.00	0	700,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.26300				0.00	268,000,000	67,000,000
Total NGT104 SPOT										0.00	268,000,000	67,000,000
Total For NGT104										0.00	268,000,000	67,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.03457				0.00	400,000,000	200,000,000
Total NGT105 SPOT										0.00	400,000,000	200,000,000
Total For NGT105										0.00	400,000,000	200,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	103.97777				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.50279				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.60477				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.70455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.53149				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.08298				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.13466				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.58019				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.92758				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.65748				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.25604				0.00	0	1,453,040,00
Total NHM018 SPOT										0.00	0	1,453,040,00
Total For NHM018										0.00	0	1,453,040,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.31476				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.32992				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.78200	4.78200	4.78200	213.94370				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.50500	3.50500	3.50500	199.76796				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			2.74500	2.74500	2.74500	150.13379			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			3.29500	3.29500	3.29500	110.90360		527,200,000,000.00	160,000,000	80,000,000	
Total NI29 SPOT												527,200,000,000.00	160,000,000	80,000,000
Total For NI29												527,200,000,000.00	160,000,000	80,000,000
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			4.76000	4.76000	4.76000	110.40395			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			2.85000	2.85000	2.85000	149.59027			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	195.94975	3.45000	195.88746			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			3.24000	3.24000	3.24000	147.59154			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.15000	3.15000	3.15000	204.16490			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.29500	202.41932	3.29500	202.35580			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			4.87500	108.81980	4.87500	108.78089			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	102.81865			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	101.29480			0.00	0	
Total NN016 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 NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.33149				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.18435				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.26967				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.34058				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21960				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.26511				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.31873				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.63493				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.32790				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.89788				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.26926				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.90184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	144.17716				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.51735				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.96850				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.61271				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.94319				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.59829				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.93256				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.25075				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.82182				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.57425				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.94001				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	99.72110				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000.00
Total NN090 SPOT										0.00	0	15,000,000.00
Total For NN090										0.00	0	15,000,000.00
NNF01: On 12/06/2025 Spot Bond					0.00000	101.69218				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	106.83000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	105.22000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	108.59000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	107.35000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	107.12005				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.70314				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.31427				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.73166				0.00	0	
Total NNF023 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 NNF023										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.02105				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02: On 09/07/2021 Spot Bond					0.00000	101.52972				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	95.40231				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	112.70314				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 20/07/2021 Spot Bond					0.00000	100.66972				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	95.38773				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.46175				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03: On 17/08/2021 Spot Bond					0.00000	100.30643				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.33575				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.21406				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.21406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.11909				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	130.93227				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.42013				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.38561				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.69750				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.26198				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.26251				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.23685				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.19343				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.92751				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.28096				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.26935				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.21402				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.99742				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.22088				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.65500	108.67242	6.65500	108.65310				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.40000	197.50524	2.40000	197.44805				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.30000	115.99520	9.30000	115.96639				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.75756	100.00000	12.72933				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	101.60415				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.38814				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.16768				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.71353				0.00	0	
Total NTC26 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 NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.94868			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.94786			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.96874			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.75350			0.00	0	19,000,000.00
Total NTC32 SPOT									0.00	0	19,000,000.00
Total For NTC32									0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.84578			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.94272			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.82500	105.68204	5.82500	105.66555			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.21000	114.65407	7.21000	114.63201		576,800,000,000.00	80,000,000	1,570,000,000.00	
Total OML07 SPOT								576,800,000,000.00	80,000,000	1,570,000,000.00	
Total For OML07								576,800,000,000.00	80,000,000	1,570,000,000.00	
OML09 On 14/09/2022 Spot Bond			6.01500	108.45120	6.01500	108.43374		0.00	0	12,053,300.00	
Total OML09 SPOT								0.00	0	12,053,300.00	
Total For OML09								0.00	0	12,053,300.00	
OML10 On 14/09/2025 Spot Bond			7.53500	116.39801	7.53500	116.37463		2,461,386,114,000.00	326,660,400	943,330,200.00	

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 OML10 SPOT									2,461,386,114,000.00	326,660,400	943,330,200
Total For OML10									2,461,386,114,000.00	326,660,400	943,330,200
OML11 On 11/06/2024 Spot Bond					0.00000	100.06864			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.83076			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.23191			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.29845			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.70839			0.00	1,200,000,000	3,000,000,000
Total PEP03 SPOT									0.00	1,200,000,000	3,000,000,000
Total For PEP03									0.00	1,200,000,000	3,000,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	100.54017			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.20037			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.91851			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.19332			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.32090			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.36062			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PRE2C On 20/02/2022 Spot Bond					0.00000	100.36629				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.37196				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.19500	114.57340	7.25000	119.52059			897,853,067,241,000.00	3,321,452,823,800	2,925,377,029,100	
Total R186 SPOT									17,853,067,241,000.00	321,452,823,800	325,377,029,100	
Total For R186									17,853,067,241,000.00	321,452,823,800	325,377,029,100	
R197 On 07/12/2023 Spot Bond			1.20000	318.96219	1.20000	318.88017			52,285,929,240,000.00	43,571,607,700	58,666,481,200	
Total R197 SPOT									2,285,929,240,000.00	43,571,607,700	58,666,481,200	
Total For R197									2,285,929,240,000.00	43,571,607,700	58,666,481,200	
R202 On 07/12/2033 Spot Bond			3.78200	236.33634	3.78200	236.25910			53,562,196,800,000.00	14,162,400,000	142,779,002,300	
Total R202 SPOT									3,562,196,800,000.00	14,162,400,000	142,779,002,300	
Total For R202									3,562,196,800,000.00	14,162,400,000	142,779,002,300	
R2023 On 28/02/2023 Spot Bond			5.00000	106.63656	4.98500	106.64747			075,209,332,500,000.00	1,815,041,866,500	1,223,518,414,000	
Total R2023 SPOT									5,209,332,500,000.00	815,041,866,500	223,518,414,000	
Total For R2023									5,209,332,500,000.00	815,041,866,500	223,518,414,000	
R2030 On 31/01/2030 Spot Bond			8.69500	98.71676	8.72500	98.51889			580,123,405,300,500.00	1,906,857,205,900	1,948,203,531,900	
Total R2030 SPOT									10,123,405,300,500.00	906,857,205,900	948,203,531,900	
Total For R2030									10,123,405,300,500.00	906,857,205,900	948,203,531,900	
R2032 On 31/03/2032 Spot Bond			9.37500	94.06032	9.40000	93.87791			225,912,411,875,000.00	2,690,763,990,600	1,735,818,673,900	
Total R2032 SPOT									25,912,411,875,000.00	690,763,990,600	735,818,673,900	
Total For R2032									25,912,411,875,000.00	690,763,990,600	735,818,673,900	
R2035 On 28/02/2035 Spot Bond			9.96000	94.43465	9.94500	94.51431			495,748,954,204,000.00	2,057,806,119,900	1,507,635,039,700	
Total R2035 SPOT									15,748,954,204,000.00	057,806,119,900	507,635,039,700	
Total For R2035									15,748,954,204,000.00	057,806,119,900	507,635,039,700	
R2037 On 31/01/2037 Spot Bond			10.19500	89.94015	10.17000	90.09011			302,470,949,737,000.00	1,795,239,916,600	1,014,066,376,800	
Total R2037 SPOT									12,470,949,737,000.00	795,239,916,600	014,066,376,800	
Total For R2037									12,470,949,737,000.00	795,239,916,600	014,066,376,800	
R2040 On 31/01/2040 Spot Bond			10.34500	92.21677	10.33500	92.26593			309,802,662,171,000.00	899,932,591,800	1,049,360,662,400	
Total R2040 SPOT									19,802,662,171,000.00	899,932,591,800	049,360,662,400	
Total For R2040									19,802,662,171,000.00	899,932,591,800	049,360,662,400	
R2044 On 31/01/2044 Spot Bond			10.39000	88.95337	10.38500	88.96666			726,902,157,728,000.00	839,932,835,200	1,514,325,270,200	
Total R2044 SPOT									16,902,157,728,000.00	839,932,835,200	514,325,270,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2044									16,902,157,728,000.00	839,932,835,200	514,325,270,20
R2048 On 28/02/2048 Spot Bond			10.30500	88.36171	10.29500	88.41707			032,728,989,657,000.00	1,952,229,887,400	1,180,376,527,40
Total R2048 SPOT									12,728,989,657,000.00	952,229,887,400	180,376,527,40
Total For R2048									12,728,989,657,000.00	952,229,887,400	180,376,527,40
R209 On 31/03/2036 Spot Bond			9.89000	73.22326	9.88000	73.26503			724,878,041,522,000.00	983,304,149,800	655,535,912,90
Total R209 SPOT									14,878,041,522,000.00	983,304,149,800	655,535,912,90
Total For R209									14,878,041,522,000.00	983,304,149,800	655,535,912,90
R210 On 31/03/2028 Spot Bond			2.80000	208.67084	2.79500	208.67238			194,473,440,000,000.00	69,454,800,000	66,876,040,20
Total R210 SPOT									14,473,440,000,000.00	69,454,800,000	66,876,040,20
Total For R210									14,473,440,000,000.00	69,454,800,000	66,876,040,20
R212 On 31/01/2022 Spot Bond			0.51000	173.64151	0.51000	173.60008			195,465,201,000,000.00	383,265,100,000	193,501,000,00
Total R212 SPOT									15,465,201,000,000.00	383,265,100,000	193,501,000,00
Total For R212									15,465,201,000,000.00	383,265,100,000	193,501,000,00
R213 On 28/02/2031 Spot Bond			9.03000	88.98690	9.06500	88.76161			412,054,077,887,000.00	1,153,051,392,900	769,070,576,90
Total R213 SPOT									12,054,077,887,000.00	153,051,392,900	769,070,576,90
Total For R213									12,054,077,887,000.00	153,051,392,900	769,070,576,90
R214 On 28/02/2041 Spot Bond			10.30500	69.96556	10.28500	70.07131			596,981,896,420,000.00	543,132,644,000	657,756,139,80
Total R214 SPOT									16,981,896,420,000.00	543,132,644,000	657,756,139,80
Total For R214									16,981,896,420,000.00	543,132,644,000	657,756,139,80
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.31159			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.12352			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.01693			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.16541			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.00451			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.22873			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.82723				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.39554				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.13056				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.34246				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.14270				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.19666				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.07854				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.26246				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.67936				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.34848				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	99.98574				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	100.32586				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	101.32645				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.56842				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.04479				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.06212				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04116				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.87604				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.12190				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.45569				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.64598				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.43613				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.86281				0.00	0	
Total RES40 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 RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.19214				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.83627				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.78608				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.51872				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.63500	106.54307	6.63500	106.52407				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.93500	96.55763	10.93500	96.52954				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.14500	106.38108	5.14500	106.36640				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.58420				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.23624				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.77500	104.92528	4.77500	104.91158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.99500	113.27519	6.99500	113.25403				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.37463				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.10000	112.95978	6.10000	112.94104				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.09500	104.92133	7.09500	104.90145				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.51500	110.78107	7.51500	110.75861				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.09500	114.00559	6.09500	113.98699				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.30000	112.26021	6.30000	112.24097				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.29500	112.14942	8.29500	112.12424				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.53500	102.29191	4.53500	102.27945				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.47000	106.88032	5.47000	106.86465				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.69500	115.73185	6.69500	115.71115				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			7.66500	116.63033	7.66500	116.60649				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.49000	111.56847	5.49000	111.55177				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.67111				0.00	400,000,000	200,000,000
Total SBS47 SPOT										0.00	400,000,000	200,000,000
Total For SBS47										0.00	400,000,000	200,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.05941				0.00	12,000,000,000	6,000,000,000
Total SBS49 SPOT										0.00	12,000,000,000	6,000,000,000
Total For SBS49										0.00	12,000,000,000	6,000,000,000
SBS50 On 31/01/2022 Spot Bond			4.74500	106.33691	4.74500	106.32313				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.75500	5.75500	5.75500	113.21639				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.27379				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.47915				0.00	0	2,000,000,000
Total SBS53 SPOT										0.00	0	2,000,000,000
Total For SBS53										0.00	0	2,000,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.68515				0.00	400,000,000	200,000,000
Total SBS55 SPOT										0.00	400,000,000	200,000,000
Total For SBS55										0.00	400,000,000	200,000,000
SBS56 On 12/06/2022 Spot Bond			5.11500	103.67835	5.11500	103.66397				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.59631				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.91772				0.00	0	4,000,000,000
Total SBS58 SPOT										0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS58									0.00	0	4,000,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	101.30937			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.16256			0.00	400,000,000	200,000,00
Total SBS62 SPOT									0.00	400,000,000	200,000,00
Total For SBS62									0.00	400,000,000	200,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.18766			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.72045			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.97028			0.00	200,000,000	100,000,00
Total SBS65 SPOT									0.00	200,000,000	100,000,00
Total For SBS65									0.00	200,000,000	100,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	101.33942			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.07331			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.53883			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.12125			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.64000	315.68233	1.64000	315.59738			229,600,000,000.00	140,000,000	70,000,00
Total SBSI11 SPOT									229,600,000,000.00	140,000,000	70,000,00
Total For SBSI11									229,600,000,000.00	140,000,000	70,000,00
SBSI14 On 07/12/2033 Spot Bond			4.73200	4.73200	4.73200	214.99807			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	104.20658			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.58137				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.09552				0.00	520,000,000	510,000,000
Total SBT103 SPOT										0.00	520,000,000	510,000,000
Total For SBT103										0.00	520,000,000	510,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.08049				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,000,000,000
Total SBT105 SPOT										0.00	0	1,000,000,000
Total For SBT105										0.00	0	1,000,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	102.88577				0.00	200,000,000	200,000,000
Total SBT201 SPOT										0.00	200,000,000	200,000,000
Total For SBT201										0.00	200,000,000	200,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.23187				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.08500	107.62710	7.08500	107.60662				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.44206				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.18434				0.00	0	
Total SBT205 SPOT										0.00	0	
Total For SBT205										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.28254				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	100.41541				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI005 On 10/07/2021 Spot Bond					0.00000	101.48782				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.25564				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	100.51722				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.37921				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.36426				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.51879				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.37728				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.39548				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.40005				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.36756				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.40005				0.00	0	
Total SLRB6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.45527				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.43905				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.78135				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.41305				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.78500	110.37936	6.78500	110.35924				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.82212				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.15872				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.31365				0.00	3,000,000,000	1,500,000,000
Total SOLB01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SOLB01										0.00	3,000,000,000	1,500,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.35224				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.78365				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.28463				0.00	0	88,664,900
Total SPDA13 SPOT										0.00	0	88,664,900
Total For SPDA13										0.00	0	88,664,900
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.29771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.18679				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	99.93036				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	99.96416				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.16505				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.00717				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.93565				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.19844				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.12139				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.88199				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.40500	3.40500	3.40500	146.75534				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.22500	114.42649	7.22500	119.64293				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			8.55500	91.81623	8.55500	91.79533				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.13062				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.87863				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.38500	108.86308	6.38500	108.84440				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.71000	111.15796	4.71000	111.11872				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.11633				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.67964				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.47640				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			2.23000	2.23000	2.23000	311.26105				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.68608				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.57505				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.84294				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	149.90057				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	108.29263				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.84000	3.84000	3.84000	106.69304				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.97500	3.97500	3.97500	194.11171				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.20327				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.19940				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.18984				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.92781				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.92970				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.84076				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.89923				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	108.19200				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	100.22542				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	99.93824				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.55959				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.65700	4.65700	4.65700	216.59130				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.00497				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.86885				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.13073				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.17312				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09 On 07/06/2023 Spot Bond					0.00000	100.01681				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			9.39000	94.77408	9.39000	94.75007				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 28/11/2021 Spot Bond					0.00000	100.17225				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.48133				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.02000	93.75292	4.02000	193.57980				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.83700	88.68426	4.83700	212.79103				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	100.50372				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.44022				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	101.41292				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 14/07/2021 Spot Bond					0.00000	100.75032				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	100.44172				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	100.89658				0.00	0	
Total SSN114 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 SSN114										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.64626				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN115 On 19/08/2021 Spot Bond					0.00000	100.25773				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.39247				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN117 On 07/09/2021 Spot Bond					0.00000	100.38918				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN118 On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			345,000,000,000.00	3,450,000,000	2,500,000,000	
Total SSN119 SPOT									15,000,000,000,000.00	3,450,000,000	2,500,000,000	
Total For SSN119									15,000,000,000,000.00	3,450,000,000	2,500,000,000	
SZ25 On 30/09/2025 Spot Bond			7.82000	105.99236	7.82000	105.97014			0.00	0	0	
Total SZ25 SPOT									0.00	0	0	
Total For SZ25									0.00	0	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.30191				0.00	0	
Total T14A11 SPOT									0.00	0	0	
Total For T14A11									0.00	0	0	
T14A12 On 21/11/2021 Spot Bond			4.10500	102.69245	4.10500	102.68111			0.00	0	0	
Total T14A12 SPOT									0.00	0	0	
Total For T14A12									0.00	0	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.25857				0.00	0	
Total T16OM2 SPOT									0.00	0	0	
Total For T16OM2									0.00	0	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.24774				0.00	0	
Total T16OM3 SPOT									0.00	0	0	
Total For T16OM3									0.00	0	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.27322				0.00	0	
Total T17A11 SPOT									0.00	0	0	
Total For T17A11									0.00	0	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.28551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 _{On} 21/02/2026 Spot Bond			7.21000	101.88271	7.21000	101.85867				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 _{On} 28/10/2021 Spot Bond					0.00000	100.65108				0.00	0	320,000,00
Total TFS142 SPOT										0.00	0	320,000,00
Total For TFS142										0.00	0	320,000,00
TFS145 _{On} 20/03/2022 Spot Bond					0.00000	100.42524				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 _{On} 12/10/2022 Spot Bond					0.00000	101.22893				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 _{On} 31/10/2021 Spot Bond					0.00000	100.55833				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS153 _{On} 06/07/2021 Spot Bond					0.00000	100.87770				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 _{On} 06/07/2023 Spot Bond					0.00000	101.52397				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 _{On} 03/09/2021 Spot Bond					0.00000	100.18864				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 _{On} 03/09/2023 Spot Bond					0.00000	100.72540				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 _{On} 16/11/2023 Spot Bond					0.00000	100.93972				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 _{On} 20/03/2022 Spot Bond					0.00000	100.05105				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.37690				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.44240				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.78427				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.87467				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.27086				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.51840				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.73280				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.30949				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.10500	103.15792	4.10500	103.14653				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.59875				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.10500	102.79066	4.10500	102.77930				0.00	0	
Total TH14A8 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 TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.34246				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.41496				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.31976				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.59088				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.62464				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.35219				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.53081				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.08712				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	100.94395				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.28687				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.52236				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.20062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.28355				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.27163				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.30847				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.58096				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.64569				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.33390				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.74050				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.32092				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.50446				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.80179				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.43591				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

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 21/08/2022 Spot Bond					0.00000	100.44916				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.17000				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.55877	8.49000	102.53521				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.50766				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.28842				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.27487				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.28680				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.74052	5.76000	101.72456				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.29871				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.31820				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.31928				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.31550				0.00	0	
Total TH16C1 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 TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.34146				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.33443				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.43158				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.47733				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.45043				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.30982				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.32924				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.42829				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.23864				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.82395				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.12500	105.80406	6.12500	105.78671				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.18500	109.32296	7.18500	109.30199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.02674				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.00934				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.70000	106.40107	7.70000	106.37911				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.33906				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.89067				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.21118				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.46125				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.90500	109.52988	6.90500	109.50967			1,351,953,427,000.00	195,793,400	1,355,135,400	
Total TN23 SPOT									1,351,953,427,000.00	195,793,400	1,355,135,400	
Total For TN23									1,351,953,427,000.00	195,793,400	1,355,135,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	24.40798	100.00000	24.35426			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.27500	107.18112	8.27500	107.15711			82,889,415,545,000.00	10,016,847,800	6,688,564,800	
Total TN25 SPOT									82,889,415,545,000.00	10,016,847,800	6,688,564,800	
Total For TN25									82,889,415,545,000.00	10,016,847,800	6,688,564,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	15.23462	100.00000	15.20053			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									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
TN27 On 14/11/2027 Spot Bond			8.98000	100.28045	8.98000	100.25652			212,041,289,884,000.00	23,612,615,800	13,979,029,60
Total TN27 SPOT									12,041,289,884,000.00	23,612,615,800	13,979,029,60
Total For TN27									12,041,289,884,000.00	23,612,615,800	13,979,029,60
TN27/R On 14/11/2027 Spot Bond			100.00000	9.96432	100.00000	9.94239			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.33500	102.75044	10.33500	102.72216			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.99998	8.00000	117.97469			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.62500	95.13682	11.62500	95.10745			34,875,000,000,000.00	3,000,000,000	1,830,000,00
Total TN40 SPOT									14,875,000,000,000.00	3,000,000,000	1,830,000,00
Total For TN40									14,875,000,000,000.00	3,000,000,000	1,830,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.81873	10.75000	101.78961			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.20429			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.20654			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.61614	7.61000	103.59222			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.17538			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.37843			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.09500	104.62405	6.09500	104.60699			0.00	0	
Total TRA3A4 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 TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.39379				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.51447				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.58540				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.82963				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.87371				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.38500	108.73974	6.38500	108.72108				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.82963				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.87371				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.36975	8.62000	101.34637				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.27302				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.86126				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.23446				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.29875				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	99.47095				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24€ On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25€ On 06/09/2021 Spot Bond					0.00000	98.83898				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	98.90950				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	98.04965				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.78696				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.28346				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	96.15215				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	95.55403				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.67189				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.86970				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.72120				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.81463				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 10/06/2021 Spot Bond					0.00000	101.44875				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	
TWC36 On 17/06/2021 Spot Bond					0.00000	101.23894				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.70747				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.07326				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	107.92986				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.43521				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.15739				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.00773				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	100.93597				0.00	0	
Total TWC375 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 TWC375									0.00	0	
TWC37 On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TWC376 SPOT									0.00	0	
Total For TWC376									0.00	0	
UG26 On 09/03/2026 Spot Bond			9.40000	110.03465	9.40000	110.00719			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.35127			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.39358			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.41309			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.49753			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.92178			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.73419			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.27984			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.24748			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.38354			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.39812			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.11747				0.00	320,000,000	160,000,000
Total WHL02 SPOT										0.00	320,000,000	160,000,000
Total For WHL02										0.00	320,000,000	160,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	101.24054				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.18e+017	124,463,093,994,600	336,534,903,000
Total for SPOT :										2.18e+017	463,093,994,600	336,534,903,000
Total Futures										2.18e+017	463,093,997,716	336,535,923,310
Total Options										5 229 611.64	2,376	120,400
Grand Total:										2.18e+017	463,094,000,092	336,536,043,700