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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2021

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			11.15708	79.05905	11.15457	79.07265			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.39137	76.15004	11.38870	76.16408			0.00	0	
ES33	On	03/02/2022	Bond Future			11.63678	77.03482	11.63394	77.04930			0.00	0	
ES33	On	05/05/2022	Bond Future			11.88569	74.17353	11.88270	74.18832			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.65398	78.00878	11.66666	77.93063			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			11.87468	74.60523	11.88785	74.52657			0.00	0	
ES42	On	03/02/2022	Bond Future			12.09825	75.47267	12.11196	75.39327			0.00	0	
ES42	On	05/05/2022	Bond Future			12.33294	72.11167	12.34724	72.03149			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			153.44713	153.44713	153.50141	153.50141			0.00	0	5,2
I2025	On	04/11/2021	Bond Future			155.16483	155.16483	155.22028	155.22028			0.00	0	
I2025	On	03/02/2022	Bond Future			155.43063	155.43063	155.48735	155.48735			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/05/2022	Bond Future			157.31359	157.31359	157.37122	157.37122			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			114.44306	114.44306	114.34020	114.34020			0.00	0	3,0'
I2029	On	04/11/2021	Bond Future			114.55374	114.55374	114.45012	114.45012			0.00	0	
I2029	On	03/02/2022	Bond Future			115.91133	115.91133	115.80688	115.80688			0.00	0	
I2029	On	05/05/2022	Bond Future			116.12203	116.12203	116.01655	116.01655			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			108.54547	108.54547	109.01839	109.01839			0.00	0	9,0'
I2033	On	04/11/2021	Bond Future			108.51080	108.51080	108.98942	108.98942			0.00	0	
I2033	On	03/02/2022	Bond Future			109.79675	109.79675	110.28139	110.28139			0.00	0	
I2033	On	05/05/2022	Bond Future			109.85459	109.85459	110.34543	110.34543			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			120.57644	120.57644	121.35399	121.35399			0.00	0	7,7'
I2038	On	04/11/2021	Bond Future			121.92626	121.92626	122.71294	122.71294			0.00	0	
I2038	On	03/02/2022	Bond Future			121.60164	121.60164	122.39824	122.39824			0.00	0	
I2038	On	05/05/2022	Bond Future			123.07489	123.07489	123.88132	123.88132			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			111.30078	111.30078	111.94349	111.94349			0.00	0	18,0'
I2046	On	04/11/2021	Bond Future			110.70771	110.70771	111.35804	111.35804			0.00	0	
I2046	On	03/02/2022	Bond Future			112.01991	112.01991	112.67832	112.67832			0.00	0	
I2046	On	05/05/2022	Bond Future			111.50183	111.50183	112.16855	112.16855			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			114.22158	114.22158	115.73629	115.73629			0.00	0	11,0'
I2050	On	04/11/2021	Bond Future			115.50005	115.50005	117.03204	117.03204			0.00	0	
I2050	On	03/02/2022	Bond Future			114.90306	114.90306	116.45379	116.45379			0.00	0	
I2050	On	05/05/2022	Bond Future			116.29503	116.29503	117.86466	117.86466			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			7.52186	114.38567	7.45162	114.71583		6.76	11,896,109.68	104	87,8'
R186	On	04/11/2021	Bond Future			7.71012	115.63802	7.63531	115.97226		5.89	0.00	0	
R186	On	03/02/2022	Bond Future			7.90737	111.69857	7.82747	112.03705		5.82	0.00	0	
R186	On	05/05/2022	Bond Future			8.12112	113.02657	8.03558	113.36920		5.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												11,896,109.68	104	87,82
R186	On	05/08/2021	Bond Future	8.62	Call			5,394.11000	5.39411	5,076,130	7.61	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			55.87000	0.05587	68,050	7.61	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,436.74000	5.43674	5,118,420	7.62	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			54.20000	0.05420	66,040	7.62	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,351.49000	5.35149	5,033,860	7.60	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			57.59000	0.05759	70,120	7.60	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			923.69000	0.92369	1,028,150	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			343.93000	0.34393	389,210	6.62	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,967.21000	2.96721	2,736,290	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			911.12000	0.91112	1,014,440	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,998.26000	2.99826	2,766,190	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			898.44000	0.89844	1,000,610	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,936.04000	2.93604	2,706,260	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,026.46000	2.02646	1,837,310	5.98	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,425.58000	1.42558	1,570,670	5.98	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,281.87000	5.28187	4,992,910	6.62	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,075.83000	1.07583	964,080	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,430.36000	3.43036	3,657,090	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,090.57000	1.09057	977,750	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,401.54000	3.40154	3,627,200	5.68	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,105.45000	1.10545	991,550	5.69	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,372.87000	3.37287	3,597,450	5.69	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,002.68000	2.00268	2,145,630	5.99	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,087.16000	3.08716	2,889,140	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,032.34000	2.03234	2,176,950	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,111.71000	3.11171	2,912,860	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,017.25000	2.01725	2,161,030	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,136.76000	3.13676	2,937,080	5.99	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												11,896,109.68	104	118,17
R197	On	05/08/2021	Bond Future			321.40536	321.40536	321.47167	321.47167			0.00	0	1,12
R197	On	04/11/2021	Bond Future			325.00263	325.00263	325.07103	325.07103			0.00	0	
R197	On	03/02/2022	Bond Future			320.68823	320.68823	320.75864	320.75864			0.00	0	
R197	On	05/05/2022	Bond Future			324.57389	324.57389	324.64562	324.64562			0.00	0	
Total R197 Future												0.00	0	1,12
Total For R197												0.00	0	1,12
R202	On	05/08/2021	Bond Future			237.95663	237.95663	237.90637	237.90637			0.00	0	9,43
R202	On	04/11/2021	Bond Future			240.61990	240.61990	240.57003	240.57003			0.00	0	

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			239.13387	239.13387	239.08447	239.08447			0.00	0	
R202	On	05/05/2022	Bond Future			242.03103	242.03103	241.98121	241.98121			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			5.28943	107.07467	5.22015	107.17938		1.05	0.00	0	15,41
R2023	On	04/11/2021	Bond Future			5.45783	104.33958	5.37431	104.44590		1.15	0.00	0	
R2023	On	03/02/2022	Bond Future			5.66198	105.55148	5.55711	105.65931		1.04	0.00	0	
R2023	On	05/05/2022	Bond Future			5.93024	102.89555	5.79170	103.00482		0.91	0.00	0	
Total R2023 Future												0.00	0	15,41
R2023	On	05/08/2021	Bond Future	5.30	Call			249.83000	0.24983	189,320	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			129.15000	0.12915	173,350	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			259.02000	0.25902	197,170	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			123.24000	0.12324	166,100	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			240.81000	0.24081	181,670	1.17	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			135.24000	0.13524	180,810	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			73.81000	0.07381	54,850	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			680.48000	0.68048	767,840	1.07	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			76.65000	0.07665	57,130	1.08	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			670.48000	0.67048	757,280	1.08	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			79.39000	0.07939	59,320	1.08	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			660.38000	0.66038	746,630	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			625.97000	0.62597	706,320	0.96	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			126.71000	0.12671	100,210	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			640.12000	0.64012	721,450	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			129.97000	0.12997	102,980	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			633.02000	0.63302	713,860	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			133.29000	0.13329	105,810	0.96	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			623.67000	0.62367	552,710	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			215.85000	0.21585	254,160	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			611.92000	0.61192	541,560	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			219.79000	0.21979	258,700	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			617.79000	0.61779	547,130	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			217.81000	0.21781	256,420	1.00	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	15,41
R2030	On	05/08/2021	Bond Future			9.05310	94.09673	9.03485	94.19893		11.62	27,946,728.81	297	101,61
R2030	On	04/11/2021	Bond Future			9.24173	95.12760	9.22260	95.23129		10.66	0.00	0	
R2030	On	03/02/2022	Bond Future			9.43971	92.22826	9.41962	92.33348		10.47	0.00	0	
R2030	On	05/05/2022	Bond Future			9.64917	93.32513	9.62809	93.43176		10.24	0.00	0	

Contract 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												27,946,728.81	297	101,67
R2030	On	05/08/2021	Bond Future	10.42	Call			7,451.03000	7.45103	7,348,970	13.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			85.19000	0.08519	85,330	13.26	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			1,309.98000	1.30998	1,337,910	11.74	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			3,550.44000	3.55044	3,618,530	11.21	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			490.95000	0.49095	456,840	11.21	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,231.26000	3.23126	3,141,960	12.10	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			163.41000	0.16341	164,780	12.94	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,300.17000	4.30017	4,204,370	12.43	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			400.28000	0.40028	406,680	12.43	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			2,237.66000	2.23766	2,284,570	11.50	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			87.31000	0.08731	87,480	13.25	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,952.41000	1.95241	1,878,140	11.74	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			114.19000	0.11419	114,750	13.12	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			2,414.19000	2.41419	2,464,300	11.46	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			972.05000	0.97205	919,960	11.46	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,907.86000	7.90786	8,006,010	10.79	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			670.54000	0.67054	683,440	12.10	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,153.69000	6.15369	6,052,860	12.94	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,371.73000	1.37173	1,308,920	11.58	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			741.41000	0.74141	756,020	12.04	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,031.22000	3.03122	2,943,630	12.04	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,324.07000	15.32407	15,221,850	13.95	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,080.69000	1.08069	1,025,400	11.50	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,872.14000	6.87214	6,770,500	13.12	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,499.36000	7.49936	7,397,280	13.27	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			83.11000	0.08311	83,230	13.27	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,402.70000	7.40270	7,300,670	13.25	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.29000	0.00029	0,270	13.95	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			30.25000	0.03025	26,200	10.79	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			1,848.75000	1.84875	1,888,140	11.58	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			6,006.28000	6.00628	6,083,530	10.14	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			650.42000	0.65042	623,980	10.14	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,951.43000	3.95143	4,010,130	10.52	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,454.41000	1.45441	1,409,420	10.52	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,276.00000	11.27600	11,175,060	12.88	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			7,675.03000	7.67503	7,580,680	12.38	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			573.59000	0.57359	582,930	12.38	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,717.69000	7.71769	7,623,220	12.40	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.61	Put			567.29000	0.56729	576,510	12.40	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,632.55000	7.63255	7,538,320	12.37	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,478.63000	2.47863	2,417,460	10.79	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.26	Put			246.89000	0.24689	250,600	12.88	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			1,243.18000	1.24318	1,264,540	11.52	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,826.37000	4.82637	4,744,040	11.52	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			2,601.32000	2.60132	2,643,840	10.79	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			580.10000	0.58010	589,560	12.37	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			185.48000	0.18548	188,230	12.88	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			10,503.20000	10.50320	10,403,220	12.88	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			956.31000	0.95631	971,050	12.05	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,169.09000	4.16909	4,098,530	10.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			2,304.73000	2.30473	2,339,390	10.86	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,911.46000	2.91146	2,852,680	10.53	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			3,277.29000	3.27729	3,323,730	10.53	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,594.39000	6.59439	6,669,770	9.92	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			990.01000	0.99001	960,170	9.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,152.51000	3.15251	3,091,140	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			3,045.77000	3.04577	3,089,620	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,179.91000	3.17991	3,118,250	10.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			3,020.85000	3.02085	3,064,410	10.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,125.25000	3.12525	3,064,160	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,672.63000	2.67263	2,712,010	10.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,611.89000	3.61189	3,546,050	10.70	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,808.31000	4.80831	4,869,890	10.22	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,759.94000	1.75994	1,716,300	10.22	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,078.12000	8.07812	7,987,640	12.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			3,070.86000	3.07086	3,114,990	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			4,509.62000	4.50962	4,441,450	10.51	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,257.39000	5.25739	5,184,160	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,336.80000	4.33680	4,389,590	10.16	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,370.45000	7.37045	7,445,600	9.69	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,260.79000	1.26079	1,229,310	9.69	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,826.17000	8.82617	8,908,510	9.64	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			881.29000	0.88129	857,000	9.64	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	10.19	Put			2,468.69000	2.46869	2,502,090	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,898.51000	2.89851	2,936,970	10.51	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,289.52000	5.28952	5,216,090	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,452.19000	2.45219	2,485,390	10.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,321.72000	5.32172	5,248,090	10.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/05/2022	Bond Future	10.21	Put			2,435.79000	2.43579	2,468,790	10.74	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,781.79000	5.78179	5,846,390	9.91	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,946.22000	1.94622	1,904,190	9.91	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,209.68000	8.20968	8,122,600	11.57	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,406.47000	1.40647	1,426,020	11.57	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,915.19000	2.91519	2,861,350	10.16	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												27,946,728.81	297	130,92
R2032	On	05/08/2021	Bond Future			9.66046	93.73061	9.68818	93.56051		13.15	11,903,787.47	127	120,36
R2032	On	04/11/2021	Bond Future			9.85259	90.61212	9.88140	90.44050		12.87	0.00	0	2
R2032	On	03/02/2022	Bond Future			10.04994	91.66505	10.07993	91.49170		12.29	0.00	0	
R2032	On	05/05/2022	Bond Future			10.25417	88.60840	10.28544	88.43310		12.54	0.00	0	
Total R2032 Future												11,903,787.47	127	120,36
R2032	On	05/08/2021	Bond Future	11.36	Call			9,573.58000	9.57358	9,735,280	15.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			63.89000	0.06389	55,490	15.78	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,624.79000	9.62479	9,786,660	15.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			62.41000	0.06241	54,180	15.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,522.32000	9.52232	9,683,860	15.77	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			65.37000	0.06537	56,810	15.77	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,494.21000	10.49421	10,642,890	15.66	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			450.46000	0.45046	427,520	15.66	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,402.19000	10.40219	10,550,470	15.63	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,745.87000	2.74587	2,821,980	12.94	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,440.98000	15.44098	15,606,640	15.72	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			459.78000	0.45978	436,440	15.63	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			86.08000	0.08608	80,120	15.72	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,448.15000	10.44815	10,596,630	15.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			455.05000	0.45505	431,910	15.64	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,825.85000	4.82585	4,702,780	12.45	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,463.27000	1.46327	1,511,820	12.45	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			3,052.36000	3.05236	2,956,850	12.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,820.29000	1.82029	1,764,270	13.29	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,440.13000	4.44013	4,534,820	12.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,899.30000	2.89930	2,820,640	12.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			5,193.92000	5.19392	5,081,110	11.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2,278.48000	2.27848	2,212,200	12.92	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,765.30000	3.76530	3,850,930	12.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,419.44000	3.41944	3,331,720	12.39	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,985.61000	6.98561	6,853,780	11.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		2,339.89000	2.33989	2,402,220	11.99	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.95	Call		6,657.57000	6.65757	6,774,900	13.29	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,680.22000	2.68022	2,605,710	12.67	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,822.86000	2.82286	2,893,730	12.15	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,399.62000	4.39962	4,297,140	12.15	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		8,087.26000	8.08726	7,946,590	11.33	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,243.94000	2.24394	2,304,480	11.95	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		5,543.89000	5.54389	5,650,960	12.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,722.83000	2.72283	2,647,510	12.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,747.76000	4.74776	4,846,200	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,701.45000	2.70145	2,626,540	12.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,678.68000	4.67868	4,776,290	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,330.02000	1.33002	1,371,540	11.51	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		4,782.45000	4.78245	4,881,290	12.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		5,065.65000	5.06565	5,167,710	12.76	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,517.80000	2.51780	2,446,510	12.76	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		5,049.06000	5.04906	4,938,040	11.99	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,744.36000	2.74436	2,668,620	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		975.07000	0.97507	1,007,750	11.33	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		4,713.17000	4.71317	4,811,200	12.65	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		7,379.07000	7.37907	7,502,090	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		1,585.78000	1.58578	1,535,450	13.53	0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		2,556.97000	2.55697	2,493,390	13.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,632.05000	6.63205	6,744,080	13.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,540.54000	2.54054	2,477,270	13.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,559.91000	6.55991	6,671,330	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,573.49000	2.57349	2,509,610	13.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,595.96000	6.59596	6,707,680	13.22	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											11,903,787.47	127	125,20
R2035	On	05/08/2021	Bond Future			10.27165	93.84514	10.26873	93.86471	14.47	3,190,734.76	34	82,77
R2035	On	04/11/2021	Bond Future			10.46621	90.39799	10.46311	90.41819	14.29	0.00	0	
R2035	On	03/02/2022	Bond Future			10.66921	91.44817	10.66594	91.46886	13.69	0.00	0	
R2035	On	05/05/2022	Bond Future			10.87085	88.05730	10.86743	88.07834	14.09	0.00	0	
Total R2035 Future											3,190,734.76	34	82,77
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		44,342.56000	44.34256	44,362,130	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		256.68000	0.25668	248,820	16.41	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		4,091.74000	4.09174	4,059,920	15.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			820.79000	0.82079	808,540	15.25	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,926.39000	2.92639	2,919,640	14.21	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			44,225.98000	44.22598	44,245,550	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			1,236.96000	1.23696	1,210,640	14.21	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,459.27000	44.45927	44,478,840	13.26	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,220.29000	7.22029	7,192,860	16.41	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put			4,467.36000	4.46736	4,468,400	14.16	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			2,190.42000	2.19042	2,171,260	14.16	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,787.51000	2.78751	2,784,660	14.72	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,801.48000	3.80148	3,778,430	14.72	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			18,531.03000	18.53103	18,509,760	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call			8,778.62000	8.77862	8,753,320	16.70	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			933.61000	0.93361	928,510	16.70	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,680.44000	5.68044	5,655,530	15.49	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,788.12000	1.78812	1,783,410	15.49	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			4,041.03000	4.04103	4,041,050	14.27	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			2,163.02000	2.16302	2,143,960	14.14	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.52	Call			12,467.64000	12.46764	12,443,660	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			405.35000	0.40535	401,570	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,514.81000	12.51481	12,490,850	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			399.91000	0.39991	396,150	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,420.48000	12.42048	12,396,470	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			57.31000	0.05731	56,240	17.60	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			1,591.19000	1.59119	1,586,250	15.70	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call			3,727.32000	3.72732	3,704,390	14.69	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,841.68000	2.84168	2,838,950	14.69	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,507.57000	4.50757	4,508,710	14.14	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			410.86000	0.41086	407,050	17.60	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,503.10000	2.50310	2,482,920	14.27	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.20	Call			6,211.86000	6.21186	6,186,720	15.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			2,536.82000	2.53682	2,535,390	14.61	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			5,418.96000	5.41896	5,422,740	13.49	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,794.63000	2.79463	2,777,720	13.49	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,204.70000	8.20470	8,181,550	15.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			3,050.12000	3.05012	3,049,590	14.24	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			6,061.60000	6.06160	6,066,590	13.33	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,371.98000	2.37198	2,356,280	13.33	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,754.31000	6.75431	6,731,870	14.77	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
R2035	On	03/02/2022	Bond Future	11.88	Put			1,640.60000	1.64060	1,637,930	15.53	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,302.45000	6.30245	6,280,330	14.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			4,063.38000	4.06338	4,064,680	13.82	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,908.35000	7.90835	7,916,740	12.89	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,475.96000	1.47596	1,463,660	12.89	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			6,100.08000	6.10008	6,078,110	14.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,826.73000	1.82673	1,824,270	15.30	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			5,311.43000	5.31143	5,290,210	14.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,140.50000	6.14050	6,118,500	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2,612.97000	2.61297	2,611,660	14.55	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,060.00000	6.06000	6,038,070	14.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			2,651.88000	2.65188	2,650,640	14.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			2,338.94000	2.33894	2,337,190	14.77	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,962.41000	3.96241	3,943,020	13.82	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,388.62000	5.38862	5,367,320	14.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			3,005.53000	3.00553	3,004,920	14.27	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			5,078.05000	5.07805	5,081,200	13.56	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			3,045.17000	3.04517	3,027,630	13.56	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,862.97000	8.86297	8,839,610	15.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2,632.22000	2.63222	2,630,940	14.54	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,877.76000	2.87776	2,877,680	15.02	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,489.24000	7.48924	7,468,080	15.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,860.12000	2.86012	2,860,000	15.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			7,411.14000	7.41114	7,390,040	15.01	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,895.82000	2.89582	2,895,760	15.01	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,450.01000	7.45001	7,428,890	15.02	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												3,190,734.76	34	95,95
R2037	On	05/08/2021	Bond Future			10.49135	85.16936	10.50378	85.08602		15.87	22,995,727.20	270	126,16
R2037	On	04/11/2021	Bond Future			10.67662	86.10249	10.68947	86.01860		14.92	0.00	0	
R2037	On	03/02/2022	Bond Future			10.86976	82.84827	10.88310	82.76355		15.03	0.00	0	
R2037	On	05/05/2022	Bond Future			11.06942	83.83381	11.08326	83.74831		14.77	0.00	0	
Total R2037 Future												22,995,727.20	270	126,16
R2037	On	05/08/2021	Bond Future	12.27	Call			10,759.25000	10.75925	10,836,690	19.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			63.74000	0.06374	57,840	19.38	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			10,812.50000	10.81250	10,890,040	19.40	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			62.41000	0.06241	56,610	19.40	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			10,705.96000	10.70596	10,783,290	19.36	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			65.10000	0.06510	59,090	19.36	0.00	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		378.53000	0.37853	366,610	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,468.45000	6.46845	6,520,210	16.53	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		12,708.24000	12.70824	12,780,330	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		373.47000	0.37347	361,670	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,754.43000	12.75443	12,826,640	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		368.47000	0.36847	356,790	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,662.06000	12.66206	12,734,030	18.52	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,276.54000	10.27654	10,341,930	18.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		683.72000	0.68372	665,220	18.13	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,479.79000	1.47979	1,447,660	16.53	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,071.26000	6.07126	6,118,640	15.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,587.73000	2.58773	2,550,390	15.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,111.62000	6.11162	6,159,190	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,568.63000	2.56863	2,531,480	15.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,151.82000	6.15182	6,199,570	15.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,549.44000	2.54944	2,512,470	15.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,920.67000	2.92067	2,885,530	15.69	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,324.89000	7.32489	7,375,390	15.71	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,902.78000	2.90278	2,867,780	15.71	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,363.86000	7.36386	7,414,520	15.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,884.99000	2.88499	2,850,150	15.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,285.96000	7.28596	7,336,320	15.69	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											22,995,727.20	270	127,36
R2040	On	05/08/2021	Bond Future			10.60855	87.34684	10.62093	87.25770	16.52	43,673,420.00	500	85,56
R2040	On	04/11/2021	Bond Future			10.78872	88.30389	10.80152	88.21413	15.54	0.00	0	
R2040	On	03/02/2022	Bond Future			10.97640	84.82490	10.98967	84.73439	15.69	0.00	0	
R2040	On	05/05/2022	Bond Future			11.16984	85.83405	11.18362	85.74262	15.40	0.00	0	
Total R2040 Future											43,673,420.00	500	85,56
R2040	On	05/08/2021	Bond Future	12.48	Call		11,966.01000	11.96601	12,049,070	20.88	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		65.55000	0.06555	59,470	20.88	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,021.48000	12.02148	12,104,640	20.90	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		407.01000	0.40701	382,650	18.80	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,705.78000	6.70578	6,770,560	18.80	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,382.30000	23.38230	23,471,430	20.92	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		64.26000	0.06426	58,280	20.90	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,910.49000	11.91049	11,993,450	20.85	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.03000	0.00003	0,020	20.92	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		66.86000	0.06686	60,680	20.85	0.00	0	

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		1,017.10000	1.01710	972,930	17.56	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		4,019.85000	4.01985	4,064,820	17.56	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call		13,392.23000	13.39223	13,468,830	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		424.27000	0.42427	411,110	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,295.74000	13.29574	13,372,070	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		435.53000	0.43553	422,100	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		13,343.99000	13.34399	13,420,460	19.41	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		429.87000	0.42987	416,580	19.41	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		2,655.04000	2.65504	2,616,010	16.45	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,574.67000	6.57467	6,626,350	16.47	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		2,635.19000	2.63519	2,596,360	16.47	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,488.02000	6.48802	6,539,310	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		2,675.04000	2.67504	2,635,820	16.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,531.31000	6.53131	6,582,790	16.45	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		1,663.21000	1.66321	1,639,870	18.34	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		7,783.18000	7.78318	7,836,840	16.52	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		3,179.40000	3.17940	3,141,630	16.52	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,824.51000	7.82451	7,878,330	16.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		3,160.20000	3.16020	3,122,590	16.53	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,741.90000	7.74190	7,795,400	16.50	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		11,349.44000	11.34944	11,273,780	14.50	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		1,481.34000	1.48134	1,497,110	14.50	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		7,345.49000	7.34549	7,282,910	15.04	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		3,116.31000	3.11631	3,145,160	15.04	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,660.80000	12.66080	12,728,890	18.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		3,198.73000	3.19873	3,160,800	16.50	0.00	0	
Total R2040 Option											0.00	0	6,30
Total For R2040											43,673,420.00	500	91,86
R2044	On	05/08/2021	Bond Future			10.65379	84.12020	10.66096	84.06766	17.24	0.00	0	59,60
R2044	On	04/11/2021	Bond Future			10.82546	85.04186	10.83285	84.98912	16.21	0.00	0	
R2044	On	03/02/2022	Bond Future			11.00400	81.65018	11.01165	81.59708	16.38	0.00	0	
R2044	On	05/05/2022	Bond Future			11.18762	82.62164	11.19556	82.56801	16.07	0.00	0	
Total R2044 Future											0.00	0	59,60
R2044	On	05/08/2021	Bond Future	12.60	Call		12,466.46000	12.46646	12,514,190	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		59.26000	0.05926	54,450	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		12,520.65000	12.52065	12,568,470	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		57.76000	0.05776	53,040	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		12,412.23000	12.41223	12,459,860	22.21	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		60.80000	0.06080	55,890	22.21	0.00	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		13,299.14000	13.29914	13,341,290	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		452.56000	0.45256	441,970	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		13,203.85000	13.20385	13,245,810	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		464.30000	0.46430	453,520	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,251.49000	13.25149	13,293,550	20.40	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		458.39000	0.45839	447,710	20.40	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,672.48000	2.67248	2,645,940	17.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,632.96000	6.63296	6,659,640	17.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,652.41000	2.65241	2,625,990	17.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,545.55000	6.54555	6,571,990	17.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,692.71000	2.69271	2,666,050	17.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,589.22000	6.58922	6,615,780	17.24	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,733.49000	7.73349	7,762,210	16.89	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		3,082.33000	3.08233	3,057,420	16.89	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,775.38000	7.77538	7,804,200	16.91	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		3,063.23000	3.06323	3,038,420	16.91	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,691.63000	7.69163	7,720,250	16.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		3,101.55000	3.10155	3,076,540	16.88	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	59,60
R2048	On	05/08/2021	Bond Future			10.56215	87.84690	10.56914	87.79370	16.86	21,083,256.00	240	171,00
R2048	On	04/11/2021	Bond Future			10.72932	84.39718	10.73654	84.34369	16.67	0.00	0	
R2048	On	03/02/2022	Bond Future			10.90270	85.37763	10.91018	85.32376	15.98	0.00	0	
R2048	On	05/05/2022	Bond Future			11.07349	81.97770	11.08125	81.92330	16.52	0.00	0	
Total R2048 Future											21,083,256.00	240	171,00
R2048	On	05/08/2021	Bond Future	12.51	Call		12,829.69000	12.82969	12,877,720	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		64.79000	0.06479	59,620	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		12,884.73000	12.88473	12,932,860	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		705.12000	0.70512	677,200	18.44	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		5,274.87000	5.27487	5,300,150	18.44	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,444.47000	2.44447	2,394,400	16.86	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		1,214.78000	1.21478	1,177,250	17.63	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		3,667.41000	3.66741	3,683,080	17.63	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		2,065.80000	2.06580	2,018,530	17.02	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		66.41000	0.06641	61,140	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		5,119.83000	5.11983	5,062,370	16.18	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		587.83000	0.58783	583,570	16.18	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		63.19000	0.06319	58,120	22.07	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,774.58000	12.77458	12,822,510	22.07	0.00	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
R2048	On	05/08/2021	Bond Future	10.60	Call		2,300.00000	2.30000	2,305,930	17.02	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		1,915.61000	1.91561	1,918,740	16.86	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,361.15000	3.36115	3,306,660	16.60	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		1,269.37000	1.26937	1,268,080	16.60	0.00	0	1,30
R2048	On	04/11/2021	Bond Future	12.83	Call		13,727.63000	13.72763	13,770,560	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		450.33000	0.45033	439,770	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,814.60000	9.81460	9,762,400	15.39	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		593.34000	0.59334	594,630	15.39	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		13,776.00000	13.77600	13,819,030	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		444.59000	0.44459	434,130	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,824.35000	13.82435	13,867,480	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		438.91000	0.43891	428,550	21.11	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,347.28000	5.34728	5,302,120	16.09	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		2,001.92000	2.00192	2,010,250	16.09	0.00	0	1,20
R2048	On	03/02/2022	Bond Future	11.49	Put		2,800.75000	2.80075	2,773,460	17.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,703.81000	6.70381	6,730,150	17.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,842.55000	2.84255	2,815,020	17.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,748.98000	6.74898	6,775,440	17.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,821.69000	2.82169	2,794,280	17.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,793.96000	6.79396	6,820,540	17.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,008.68000	8.00868	8,037,790	17.62	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,174.64000	3.17464	3,149,350	17.62	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,922.48000	7.92248	7,951,380	17.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,214.18000	3.21418	3,188,680	17.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,965.55000	7.96555	7,994,560	17.60	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,194.34000	3.19434	3,168,950	17.60	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											21,083,256.00	240	176,00
R209	On	05/08/2021	Bond Future			10.17366	72.71344	10.17049	72.73210	15.95	3,635,672.00	50	28,70
R209	On	04/11/2021	Bond Future			10.34351	70.36958	10.34016	70.38882	15.72	0.00	0	4,70
R209	On	03/02/2022	Bond Future			10.51643	71.18731	10.51294	71.20688	15.12	0.00	0	
R209	On	05/05/2022	Bond Future			10.69342	68.89231	10.68977	68.91228	15.54	0.00	0	
Total R209 Future											3,635,672.00	50	33,51
R209	On	05/08/2021	Bond Future	11.80	Call		8,800.57000	8.80057	8,778,600	19.46	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		70.54000	0.07054	67,230	19.46	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,847.68000	8.84768	8,825,760	19.48	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		69.02000	0.06902	65,760	19.48	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,753.44000	8.75344	8,731,420	19.44	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		72.10000	0.07210	68,740	19.44	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	9.50	Put		5,916.31000	5.91631	5,924,020	14.67		0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		843.72000	0.84372	832,190	14.67		0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,947.30000	9.94730	9,924,680	19.31		0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		424.77000	0.42477	421,390	19.31		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,989.58000	9.98958	9,966,980	19.33		0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		507.71000	0.50771	504,130	18.94		0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		3,243.87000	3.24387	3,223,080	16.01		0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		420.57000	0.42057	417,210	19.33		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,904.93000	9.90493	9,882,300	19.29		0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		428.93000	0.42893	425,540	19.29		0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,334.05000	2.33405	2,332,500	16.01		0.00	0	9,40
R209	On	04/11/2021	Bond Future	10.00	Call		1,838.88000	1.83888	1,821,820	15.43		0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,832.56000	3.83256	3,834,740	15.43		0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		9,184.59000	9.18459	9,161,770	18.94		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,071.18000	5.07118	5,051,310	15.74		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		2,255.86000	2.25586	2,255,560	15.74		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,106.42000	5.10642	5,086,510	15.76		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,238.27000	2.23827	2,237,930	15.76		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,035.81000	5.03581	5,015,970	15.72		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,273.37000	2.27337	2,273,100	15.72		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,511.91000	2.51191	2,512,400	16.64		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,432.65000	6.43265	6,413,140	16.65		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,495.87000	2.49587	2,496,330	16.65		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,467.20000	6.46720	6,447,670	16.67		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,480.15000	2.48015	2,480,590	16.67		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,398.37000	6.39837	6,378,890	16.64		0.00	0	
Total R209 Option											0.00	0	27,50	
Total For R209											3,635,672.00	50	61,01	
R210	On	05/08/2021	Bond Future			210.10721	210.10721	210.06829	210.06829			0.00	0	1,48
R210	On	04/11/2021	Bond Future			209.67122	209.67122	209.63277	209.63277			0.00	0	
R210	On	03/02/2022	Bond Future			212.15627	212.15627	212.11792	212.11792			0.00	0	
R210	On	05/05/2022	Bond Future			211.88379	211.88379	211.84550	211.84550			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			172.75468	172.75468	172.73323	172.73323			0.00	0	2,20
R212	On	04/11/2021	Bond Future			174.68856	174.68856	174.66757	174.66757			0.00	0	
Total R212 Future											0.00	0	2,20	
Total For R212											0.00	0	2,20	
R213	On	05/08/2021	Bond Future			9.36189	88.40871	9.36397	88.39703	12.56		0.00	0	9,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021			9.54852	85.84741	9.55063	85.83591		12.28	0.00	0	
R213	On	03/02/2022			9.74363	86.84456	9.74578	86.83320		11.65	0.00	0	
R213	On	05/05/2022			9.93902	84.34484	9.94124	84.33345		11.73	0.00	0	
Total R213 Future											0.00	0	9,05
R213	On	05/08/2021	10.85	Call			7,917.40000	7.91740	7,924,530	14.67	0.00	0	
R213	On	05/08/2021	10.85	Put			77.35000	0.07735	72,800	14.67	0.00	0	
R213	On	05/08/2021	10.86	Call			7,965.08000	7.96508	7,972,290	14.68	0.00	0	
R213	On	05/08/2021	10.86	Put			75.53000	0.07553	71,060	14.68	0.00	0	
R213	On	05/08/2021	10.14	Put			382.29000	0.38229	369,420	13.74	0.00	0	
R213	On	05/08/2021	9.34	Put			1,703.35000	1.70335	1,680,710	12.65	0.00	0	
R213	On	05/08/2021	10.84	Call			7,869.75000	7.86975	7,876,800	14.65	0.00	0	
R213	On	05/08/2021	9.34	Call			1,568.62000	1.56862	1,557,660	12.65	0.00	0	
R213	On	05/08/2021	10.84	Put			79.24000	0.07924	74,610	14.65	0.00	0	
R213	On	05/08/2021	10.78	Call			7,583.78000	7.58378	7,590,340	14.58	0.00	0	
R213	On	05/08/2021	10.78	Put			91.39000	0.09139	86,270	14.58	0.00	0	
R213	On	05/08/2021	10.14	Call			4,599.24000	4.59924	4,598,050	13.74	0.00	0	
R213	On	04/11/2021	11.11	Put			498.65000	0.49865	491,560	14.33	0.00	0	
R213	On	04/11/2021	11.09	Call			8,387.97000	8.38797	8,392,290	14.30	0.00	0	
R213	On	04/11/2021	11.09	Put			509.66000	0.50966	502,480	14.30	0.00	0	
R213	On	04/11/2021	11.10	Call			8,430.42000	8.43042	8,434,780	14.31	0.00	0	
R213	On	04/11/2021	11.10	Put			504.13000	0.50413	496,990	14.31	0.00	0	
R213	On	04/11/2021	11.11	Call			8,472.89000	8.47289	8,477,300	14.33	0.00	0	
R213	On	03/02/2022	10.60	Put			1,676.96000	1.67696	1,667,180	12.76	0.00	0	4
R213	On	03/02/2022	10.00	Call			4,001.56000	4.00156	4,001,140	12.05	0.00	0	
R213	On	03/02/2022	10.00	Put			2,671.77000	2.67177	2,659,990	12.05	0.00	0	4
R213	On	03/02/2022	9.22	Put			4,825.06000	4.82506	4,811,480	11.46	0.00	0	
R213	On	03/02/2022	10.25	Put			2,203.21000	2.20321	2,192,230	12.34	0.00	0	10
R213	On	03/02/2022	9.76	Call			3,294.99000	3.29499	3,293,870	11.83	0.00	0	
R213	On	03/02/2022	9.76	Put			3,219.88000	3.21988	3,207,400	11.83	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,410.49000	6.41049	6,396,690	11.12	0.00	0	
R213	On	03/02/2022	9.15	Call			1,841.99000	1.84199	1,839,700	11.40	0.00	0	2
R213	On	03/02/2022	10.60	Call			6,038.80000	6.03880	6,040,380	12.76	0.00	0	
R213	On	03/02/2022	10.15	Put			2,380.78000	2.38078	2,369,470	12.22	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,818.67000	2.81867	2,817,100	11.70	0.00	0	
R213	On	03/02/2022	9.58	Put			3,700.75000	3.70075	3,687,820	11.70	0.00	0	20
R213	On	03/02/2022	8.63	Put			7,139.38000	7.13938	7,125,640	10.98	0.00	0	
R213	On	03/02/2022	9.22	Call			1,985.99000	1.98599	1,983,770	11.46	0.00	0	4
R213	On	03/02/2022	10.25	Call			4,814.25000	4.81425	4,814,630	12.34	0.00	0	
R213	On	03/02/2022	9.97	Put			2,735.80000	2.73580	2,723,930	12.02	0.00	0	

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	9.98	Call		3,940.47000	3.94047	3,940,000	12.03	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,714.31000	2.71431	2,702,480	12.03	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,879.53000	3.87953	3,878,990	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,214.33000	1.21433	1,211,890	11.12	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call		4,482.43000	4.48243	4,482,480	12.22	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		4,548.06000	4.54806	4,548,170	12.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		2,344.20000	2.34420	2,332,950	12.25	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		5,068.31000	5.06831	5,054,660	11.40	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,757.16000	2.75716	2,745,260	12.01	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		965.87000	0.96587	963,490	10.98	0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		3,910.09000	3.91009	3,909,580	12.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		6,294.63000	6.29463	6,296,450	12.85	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		1,588.53000	1.58853	1,578,990	12.85	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		2,366.53000	2.36653	2,357,070	12.49	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,885.26000	5.88526	5,887,220	12.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,351.25000	2.35125	2,341,820	12.50	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,819.18000	5.81918	5,821,080	12.48	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,382.20000	2.38220	2,372,710	12.48	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,852.05000	5.85205	5,853,980	12.49	0.00	0	
Total R213 Option											0.00	0	2,80
Total For R213											0.00	0	11,90
R214	On	05/08/2021	Bond Future			10.55755	69.59611	10.56965	69.52348	17.07	0.00	0	17,80
R214	On	04/11/2021	Bond Future			10.72557	67.08093	10.73806	67.00779	16.88	0.00	0	
R214	On	03/02/2022	Bond Future			10.89951	67.86024	10.91244	67.78643	16.22	0.00	0	
R214	On	05/05/2022	Bond Future			11.07090	65.38724	11.08428	65.31270	16.73	0.00	0	
Total R214 Future											0.00	0	17,80
R214	On	05/08/2021	Bond Future	12.02	Call		7,990.77000	7.99077	8,054,220	20.60	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		116.78000	0.11678	107,600	20.60	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		8,037.51000	8.03751	8,101,100	20.62	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		114.50000	0.11450	105,460	20.62	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,944.00000	7.94400	8,007,320	20.57	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		119.09000	0.11909	109,780	20.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,475.42000	9.47542	9,534,330	20.45	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		505.26000	0.50526	491,030	20.45	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,517.04000	9.51704	9,576,050	20.48	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		500.65000	0.50065	486,520	20.48	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,558.56000	9.55856	9,617,670	20.50	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		496.01000	0.49601	481,980	20.50	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,408.30000	2.40830	2,374,720	17.17	0.00	0	

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	11.39	Call		5,080.75000	5.08075	5,120,650	17.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,444.55000	2.44455	2,410,640	17.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,115.83000	5.11583	5,155,900	17.15	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,426.25000	2.42625	2,392,510	17.15	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,151.19000	5.15119	5,191,420	17.17	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,212.73000	6.21273	6,256,040	17.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,669.73000	2.66973	2,638,500	17.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,144.41000	6.14441	6,187,450	17.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,703.28000	2.70328	2,671,780	17.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,178.44000	6.17844	6,221,610	17.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,686.34000	2.68634	2,654,970	17.67	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											146,325,435.92	1,622	1,104,87
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
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	

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/08/2021 GOVI			788.01600	788.01600	788.29200	788.29200				0.00	0	9;
GOVI On 04/11/2021 GOVI			796.73400	796.73400	797.01700	797.01700				0.00	0	
GOVI On 03/02/2022 GOVI			805.98300	805.98300	806.27100	806.27100				0.00	0	
GOVI On 05/05/2022 GOVI			815.55400	815.55400	815.84700	815.84700				0.00	0	
Total GOVI Future										0.00	0	97
GOVI On 05/08/2021 GOVI	719.14	Call			691,520.00000	69.15200	688,760,000			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			691,420.00000	69.14200	688,660,000			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			691,620.00000	69.16200	688,860,000			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			686,170.00000	68.61700	683,340,000			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			686,070.00000	68.60700	683,240,000			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			685,970.00000	68.59700	683,140,000			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			135,310.00000	13.53100	132,430,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			135,210.00000	13.52100	132,330,000		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			135,110.00000	13.51100	132,230,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			275,970.00000	27.59700	273,040,000		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			276,170.00000	27.61700	273,240,000		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			276,070.00000	27.60700	273,140,000		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												0.00	0	97
Total for GOVI												0.00	0	97
AL37	On	05/08/2021	Index Future			792.06800	792.06800	794.33400	794.33400			0.00	0	
AL37	On	04/11/2021	Index Future			800.83100	800.83100	803.12500	803.12500			0.00	0	
AL37	On	03/02/2022	Index Future			810.12700	810.12700	812.45000	812.45000			0.00	0	
AL37	On	05/05/2022	Index Future			819.74700	819.74700	822.09900	822.09900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			905.38800	905.38800	905.28800	905.28800			0.00	0	
AL7T	On	04/11/2021	Index Future			915.40500	915.40500	915.30700	915.30700			0.00	0	
AL7T	On	03/02/2022	Index Future			926.03100	926.03100	925.93400	925.93400			0.00	0	
AL7T	On	05/05/2022	Index Future			937.02800	937.02800	936.93100	936.93100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			798.06400	798.06400	798.34900	798.34900			0.00	0	1
ALBI	On	04/11/2021	Index Future			806.89300	806.89300	807.18500	807.18500			0.00	0	
ALBI	On	03/02/2022	Index Future			816.25900	816.25900	816.55700	816.55700			0.00	0	
ALBI	On	05/05/2022	Index Future			825.95300	825.95300	826.25500	826.25500			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			294.81000	294.81000	295.78600	295.78600			0.00	0	4
IGOV	On	04/11/2021	Index Future			298.14400	298.14400	299.13200	299.13200			0.00	0	
IGOV	On	03/02/2022	Index Future			301.67700	301.67700	302.67700	302.67700			0.00	0	
IGOV	On	05/05/2022	Index Future			305.33000	305.33000	306.34300	306.34300			0.00	0	
Total IGOV Future												0.00	0	4
Total For IGOV												0.00	0	4
Total for Index												0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
JIBAR f On 21/07/2021		Jibar Future	3.74500	96.25500	3.72500	96.27500				0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.82000	96.18000	3.81000	96.19000				0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.85500	96.14500	3.84500	96.15500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.99000	96.01000	3.97000	96.03000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.03500	95.96500	4.02000	95.98000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.17500	95.82500	4.16000	95.84000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.45000	95.55000	4.45000	95.55000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.75500	95.24500	4.74500	95.25500				0.00	0	4,75
JIBAR f On 21/09/2022		Jibar Future	4.97000	95.03000	4.94000	95.06000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.22000	94.78000	5.20000	94.80000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.37000	94.63000	5.32500	94.67500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.55500	94.44500	5.54500	94.45500				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	5,00
Total 5Y STND Future										0.00	0	5,00
Total For 5Y STND										0.00	0	5,00
Total for Interest Rate Swap										0.00	0	5,00
Total for Derivatives :										146,325,435.92	1,622	1,136,95
ABCPI On 07/12/2023		Spot Bond	2.23500	312.37974	2.23500	312.29082				1,568,970,000,000.00	702,000,000	4,496,620,00
Total ABCPI3 SPOT										1,568,970,000,000.00	702,000,000	4,496,620,00
Total For ABCPI3										1,568,970,000,000.00	702,000,000	4,496,620,00
ABF001 On 13/09/2026		Spot Bond			0.00000	100.11536				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.82168				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	99.81892	9.65000	99.79308				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.34491				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.02666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.94868				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN11: On 11/11/2022 Spot Bond					0.00000	101.46380				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN11: On 26/09/2023 Spot Bond					0.00000	101.35346				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.98719				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.30632				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.47409				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.90117				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.14682				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.37232				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.92674				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.05317				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.00881				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.63926				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.95276				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.89601				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.88119				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.10594				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.50859				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.49809				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.80391				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.21794				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.48719				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.75486				0.00	0	
Total ABFN41 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 ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.28926				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.91456				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.94090				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.95976				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.97389				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.36221				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.37986				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.02971				0.00	2,000,000,000	1,000,000,000
Total ABFN49 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN49										0.00	2,000,000,000	1,000,000,000
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.89904				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	99.94700				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.68880				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.36438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	99.98670				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.74430				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.38000	3.38000	3.38000	149.77517				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	98.76895	100.00000	98.54025				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.78000	6.78000	6.78000	143.13443				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	22.30749	100.00000	22.25341				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.38000	2.38000	2.38000	152.57058				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.59000	3.59000	3.59000	199.49943				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.31000	4.31000	4.31000	225.06713				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.74500	6.74500	6.74500	103.96605				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.32500	7.32500	7.32500	114.18633				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS13 On 14/05/2022 Spot Bond			5.24500	104.85003	5.24500	104.83529				0.00	0	30,000,00
Total ABS13 SPOT										0.00	0	30,000,00
Total For ABS13										0.00	0	30,000,00
ABS15 On 11/11/2022 Spot Bond			5.27500	107.04401	5.27500	107.02886			49,585,000,000.00		9,400,000	
Total ABS15 SPOT									49,585,000,000.00		9,400,000	
Total For ABS15									49,585,000,000.00		9,400,000	
ABS16 On 11/11/2025 Spot Bond			6.89000	114.26722	6.89000	114.24619				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.10000	113.66736	8.10000	113.64284				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.71500	110.98644	5.71500	110.96945				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.80000	106.68623	7.80000	106.66405				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.39249	100.00000	12.36521				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.58500	317.10579	1.58500	317.02110				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.78500	173.85343	0.78500	173.81073				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.20000	10.20000	10.20000	106.78219				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.01602				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.01550				0.00	0	
Total ACL098 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 ACL098										0.00	0	
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.01509				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.01519				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.63451				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.01571				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.01571				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.01619				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.01619				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	156.01493				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	157.98974				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.01486				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.01474				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.01433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.31670				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.30839				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.67972				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.71357				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.49903				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.95186				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.00574				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.74388				0.00	30,000,000	
Total AGT01 SPOT										0.00	30,000,000	
Total For AGT01										0.00	30,000,000	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.53747				0.00	1,049,800,000	500,000,000
Total AGT02 SPOT										0.00	1,049,800,000	500,000,000
Total For AGT02										0.00	1,049,800,000	500,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.41464				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.11234				0.00	1,000,000,000	1,000,000,000
Total AGT04 SPOT										0.00	1,000,000,000	1,000,000,000
Total For AGT04										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.94353				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.94353				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.10067				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.91737				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.90863				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.00470				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.10073				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.41476				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.51063				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.52668				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.47936				0.00	0	7,000,00
Total AHF5A2 SPOT										0.00	0	7,000,00
Total For AHF5A2										0.00	0	7,000,00
AHF5A: On 21/08/2023 Spot Bond			6.43500	110.12458	6.43500	110.10531				0.00	0	
Total AHF5A3 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 AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.50542				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.54014				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.17088				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.68278				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.90816				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.50534				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.54005				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.78230				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.47062				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.47062				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.52271				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.50969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.55740				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.54093				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.85132				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.80821				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.16500	109.40621	7.16500	109.38517				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.66500	104.71084	7.66500	104.68944				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.27000	93.62678	11.27000	93.59889				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.81000	176.32073	5.81000	176.25367				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.07409				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.83356				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.14198				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF08 On 24/07/2021 Spot Bond					0.00000	100.86584				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.11909				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.29129				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.53707				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	99.85373				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.52921				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.30015				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.66000	239.64643	4.66000	239.56260				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.67500	217.19507	4.67500	217.11901				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.76000	172.84869	1.76000	172.80161				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN145 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 ASN145									0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.80500	172.80259	1.80500	172.75530			0.00	0	
Total ASN149 SPOT									0.00	0	
Total For ASN149									0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.48000	189.08383	4.48000	189.01858			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	100.70350			0.00	0	
Total ASN160 SPOT									0.00	0	
Total For ASN160									0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.53761			0.00	0	28,000,00
Total ASN161 SPOT									0.00	0	28,000,00
Total For ASN161									0.00	0	28,000,00
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	0.00000			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.01767				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.87720				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.80000	110.34459	4.80000	110.30542				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.01350				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.01372				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.00906				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.57254				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.64661				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.35014				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.01762				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN274 On 20/06/2023 Spot Bond					0.00000	100.00822				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.56460				0.00	0	31,000,00
Total ASN278 SPOT										0.00	0	31,000,00
Total For ASN278										0.00	0	31,000,00
ASN279 On 20/08/2048 Spot Bond					0.00000	100.53252				0.00	0	30,000,00
Total ASN279 SPOT										0.00	0	30,000,00
Total For ASN279										0.00	0	30,000,00
ASN280 On 21/08/2023 Spot Bond					0.00000	100.50368				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.13117				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	99.95592				0.00	0	23,000,00
Total ASN291 SPOT										0.00	0	23,000,00
Total For ASN291										0.00	0	23,000,00
ASN300 On 20/12/2023 Spot Bond					0.00000	100.01470				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.01919				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			3.92500	3.92500	3.92500	106.47405				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			4.76500	4.76500	4.76500	97.93413				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.01382				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.01596				0.00	0	
Total ASN328 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 ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.69069				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.20427				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.91000	108.79817	4.91000	108.75921				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.01493				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.01344				0.00	0	192,700,00
Total ASN346 SPOT										0.00	0	192,700,00
Total For ASN346										0.00	0	192,700,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.00116				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01426				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01426				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.35000				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.01736				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.01393				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.01449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.84295				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.10770				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.10770				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.66768				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.01406				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.47692				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.02465				0.00	0	36,000,00
Total ASN399 SPOT										0.00	0	36,000,00
Total For ASN399										0.00	0	36,000,00
ASN40 On 20/12/2024 Spot Bond					0.00000	100.01395				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.01664				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	100.22835				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN42: On 20/12/2024 Spot Bond					0.00000	103.82662				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	99.99989				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.01805				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.83392				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.93671				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.94162				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.95077				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	103.05078				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	102.32142				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.66703				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	103.34400				0.00	0	
Total ASN470 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 ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.73623				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.86490				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	102.21757				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	102.91843				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.59706				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.01426				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.01752				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	100.66400				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	103.26048				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.01421				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.26406				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.23782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	99.90312				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.17639				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.10818				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.10818				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.01384				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.04812	9.00000	108.54148			151,200,000,000.00		16,800,000	
Total ASN508 SPOT									151,200,000,000.00		16,800,000	
Total For ASN508									151,200,000,000.00		16,800,000	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.04382	8.18000	108.76611			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.04477	8.36000	104.51233			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51: On 21/12/2026 Spot Bond			8.36000	100.04477	8.36000	104.10121			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.57789	9.10000	103.55243			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.34029	11.05000	104.30929			0.00		0	
Total ASN525 SPOT									0.00		0	
Total For ASN525									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53(On 31/07/2024 Spot Bond			11.00000	104.32076	11.00000	104.28990				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	104.12540	10.50000	104.09597				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	104.12540	10.50000	104.09597				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	99.83749				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.82015				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.48295				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	104.16448	10.60000	104.13477				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	101.00000	10.47000	104.08433				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	104.13238	10.55000	104.10249				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	100.76574				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.94345				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.28860				0.00	0	
Total ASN569 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 ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.10857				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.01347				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.03622				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.69727				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.21272				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.62310				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.14797				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.19178				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	
Total For ASN592										0.00	0	
ASN59: On 30/06/2021 Spot Bond					0.00000	101.68893				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59: On 01/07/2021 Spot Bond					0.00000	101.05027				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.07688	9.22000	103.59905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.06631				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.05549				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 16/07/2021 Spot Bond					0.00000	100.86182				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN598 On 22/07/2021 Spot Bond					0.00000	100.77099				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.84192				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.93650				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.48678				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	100.82138				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.00029				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	99.84808				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 06/05/2024 Spot Bond					0.00000	100.85148				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.01512				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 10/08/2021 Spot Bond					0.00000	100.56597				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.14062				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.45152				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.06968				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.85949				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	100.70336				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	100.64262				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN62: On 17/08/2021 Spot Bond					0.00000	100.45945				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	100.59752				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.01425				0.00	0	
Total ASN624 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN624									0.00	0	
ASN62 On 25/08/2021 Spot Bond					0.00000	100.37671			0.00	0	
Total ASN625 SPOT									0.00	0	
Total For ASN625									0.00	0	
ASN62 On 25/11/2021 Spot Bond					0.00000	100.37671			0.00	0	
Total ASN626 SPOT									0.00	0	
Total For ASN626									0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.54994			0.00	0	
Total ASN627 SPOT									0.00	0	
Total For ASN627									0.00	0	
ASN63 On 08/09/2021 Spot Bond					0.00000	100.17485			0.00	0	
Total ASN631 SPOT									0.00	0	
Total For ASN631									0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	99.84748			0.00	0	
Total ASN632 SPOT									0.00	0	
Total For ASN632									0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.20649			0.00	0	
Total ASN633 SPOT									0.00	0	
Total For ASN633									0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.09448			0.00	0	
Total ASN634 SPOT									0.00	0	
Total For ASN634									0.00	0	
ASN63 On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		950,000,000,000.00	9,500,000,000	9,500,000,000	
Total ASN635 SPOT								50,000,000,000,000.00	9,500,000,000	9,500,000,000	
Total For ASN635								50,000,000,000,000.00	9,500,000,000	9,500,000,000	
BAW21 On 24/03/2022 Spot Bond			5.43500	105.09254	5.43500	105.07723		0.00	0	50,000,000	
Total BAW21 SPOT								0.00	0	50,000,000	
Total For BAW21								0.00	0	50,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.26853	9.30000	102.24328		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.63771			0.00	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.56441			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.44329				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.36677				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.89773				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.35000	100.75881	6.35000	100.74160				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.90411				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.62480				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.86611				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.29612				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.82863				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.63500	8.63500	8.63500	103.88148				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.86103				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			10.81000	10.81000	10.81000	107.72843				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.82911				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.82323				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.83427				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.83443				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.83125				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.06717				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.82331				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.80655				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.81800				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.82278				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.81737				0.00	0	
Total BAYA83 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.82789				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.81721				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	99.82868				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.81749				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	99.82288				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB12 On 30/06/2021 Spot Bond					0.00000	99.79666				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.79041				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.79041				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.79041				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.78534				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.79109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.08671				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	99.78054				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.75500	7.75500	7.75500	103.33029				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.76996				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.63947				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.87992				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.22957				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.43500	108.48697	7.43500	108.46545				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.38363				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.17472				0.00	4,225,200,000	2,112,600,000
Total BGL12 SPOT										0.00	4,225,200,000	2,112,600,000
Total For BGL12										0.00	4,225,200,000	2,112,600,000
BGL13 On 20/08/2021 Spot Bond			6.43500	104.79839	6.43500	104.78010		244,530,000,000.00			38,000,000	19,000,000
Total BGL13 SPOT								244,530,000,000.00			38,000,000	19,000,000
Total For BGL13								244,530,000,000.00			38,000,000	19,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL14 On 03/11/2021 Spot Bond					0.00000	102.09267				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.65417				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.58515				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.89366				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.25832				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.10949				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.70778				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.48070				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.63612				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.82314				0.00	0	1,000,000,00
Total BID10 SPOT										0.00	0	1,000,000,00
Total For BID10										0.00	0	1,000,000,00
BID11 On 15/11/2023 Spot Bond			6.17500	108.52037	6.17500	108.50244				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.13678				0.00	0	
Total BID12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.35632				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.59884				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.82425				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.94275				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.24683				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.67000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.18200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.26000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.52770				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total BNPP09 SPOT										0.00	0	10,000,000.00
Total For BNPP09										0.00	0	10,000,000.00
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.27977				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.85846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.83249				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.47811				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.17633				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.30440				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	101.03307				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	100.70650				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.76096				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.95028				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.02399				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.67516				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.70647				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.73369				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.71395				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	99.89737				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.21111				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.25000	109.74147	7.25000	109.72000				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.50000	111.11965	7.50000	111.09730				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.29000	112.05006	8.29000	112.02534				0.00	0	101,397,60
Total CCT03 SPOT										0.00	0	101,397,60
Total For CCT03										0.00	0	101,397,60
CCT04 On 17/07/2027 Spot Bond			9.52000	107.34104	9.52000	105.94898		4,228,784,000,000.00		444,200,000	422,100,00	
Total CCT04 SPOT								4,228,784,000,000.00		444,200,000	422,100,00	
Total For CCT04								4,228,784,000,000.00		444,200,000	422,100,00	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.12786				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.90666				0.00	0	
Total CGR43 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 CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.05084				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.52806				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.56495				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.31072				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.39213				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.75133				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	163.12100	3.14000	162.98926				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.73000	1.73000	1.73000	162.90742				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.33413	4.77000	108.41300				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57300				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.57602				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN345 On 20/03/2024 Spot Bond			7.20500	110.88993	7.20500	110.86861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	113.54295	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	100.99663				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.96667				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.29402				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.69342	10.98000	101.66389				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	119.03042	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	100.01468				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.63694				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39(On 14/11/2022 Spot Bond					0.00000	100.63165				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.73000	172.87945	1.73000	172.83251				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.08000	139.22828	5.08000	139.17781				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.52000	137.17970	5.52000	137.12836				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(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	
CLN45(On 17/11/2021 Spot Bond					0.00000	100.59349				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45(On 29/11/2021 Spot Bond					0.00000	100.52154				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	100.60187				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.63500	105.13345	6.63500	105.11479				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.43198				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	99.99136				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.24253				0.00	0	
Total CLN469 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 CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.63683				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47 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	
CLN47 On 29/11/2021 Spot Bond			100.00000	72.92338	100.00000	72.78448				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 02/12/2021 Spot Bond					0.00000	100.63584				0.00	3,800,000,000	1,900,000,000
Total CLN484 SPOT										0.00	3,800,000,000	1,900,000,000
Total For CLN484										0.00	3,800,000,000	1,900,000,000
CLN48 On 02/12/2021 Spot Bond			6.13000	102.05342	6.13000	102.03674				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48 On 07/06/2022 Spot Bond			10.16000	102.74723	10.16000	101.34800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.43500	106.51013	6.43500	106.49150				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.24342				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.01745				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.37698				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.83500	112.17185	6.83500	112.15136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.37476				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	101.17918				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.24693				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.63721				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.56879				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.22892				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.68937				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	95.01873				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.67648	9.96000	102.64936				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.45155	10.01000	101.42448				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.48648				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN519 On 30/06/2022 Spot Bond			9.60000	99.81984	9.60000	99.86271				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.12641				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.40385				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	102.62471	9.20000	102.59964				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.74883				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.34570				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.88535				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.28672				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.65090				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.12641				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.01611				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.05703				0.00	0	
Total CLN534 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 CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.98000	109.03158	8.98000	109.00513				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.84115				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.88897				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.20542				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	141.37200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.35609				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.34894				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.45000	109.81499	8.45000	109.78989				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.50000	107.29824	8.50000	107.27397				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.59000	106.77915	8.59000	106.75474				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.62442				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.60463				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.64191				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.47020				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.33625				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	117.71500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.68592				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.96921	10.19000	101.00613				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.45000	107.30131	8.45000	107.27718				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.69066				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.46624				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	104.05219				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.29158				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.64598				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.68000	105.77980	8.68000	105.75538				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.67532				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.64940				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.11048				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.01763				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.01320				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	99.84340				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.67893				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.33521				0.00	0	
Total CLN582 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 CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.04259				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.91737				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.32576				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.38865				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.19372				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.11482				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.05786				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.93837				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.81932				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.50000	143.94412	3.50000	115.67567				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.46235				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.27231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.46235				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.70830				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.20357				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.17680				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.05786				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.05786				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	103.29229				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.69166				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.60862				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.92639				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	101.04833				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.45513				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.35308	9.32000	101.32786				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.89226				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.23792				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.43945				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.33469				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.22390				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 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	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.56414				0.00	0	
Total CLN617 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 CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.58266				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.32574				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.80879				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.80585				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.86163				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 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	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.90450				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.44500	107.49370	6.44500	107.47487				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.61680				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.27878				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.71500	65.44232	11.71500	87.29604				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.56535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.15000	104.41933	9.15000	104.39352				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63' On 19/08/2025 Spot Bond					0.00000	100.61404				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.54982				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.48962				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.66737				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.07416				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63(On 21/11/2024 Spot Bond					0.00000	100.47925				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.61127				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63(On 19/02/2022 Spot Bond					0.00000	100.72733				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63(On 12/08/2022 Spot Bond					0.00000	100.59190				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.66651				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN643 On 17/10/2023 Spot Bond					0.00000	100.92264				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.48185				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.05664				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.85012				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.05675				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.61127				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.34395				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.61127				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.49130				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.61127				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	104.93300				0.00	0	
Total CLN655 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 CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.01806				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.51592				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.70940				0.00	3,200,000,000	1,600,000,000
Total CLN658 SPOT										0.00	3,200,000,000	1,600,000,000
Total For CLN658										0.00	3,200,000,000	1,600,000,000
CLN658 On 20/06/2023 Spot Bond					0.00000	100.10900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.72600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	136.97000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.70589				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.44573				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.73272				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.47438				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.75106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.43271				0.00	3,600,000,000	1,800,000,000
Total CLN670 SPOT										0.00	3,600,000,000	1,800,000,000
Total For CLN670										0.00	3,600,000,000	1,800,000,000
CLN671 On 19/08/2025 Spot Bond					0.00000	100.67571				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.20174				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.00100	144.40577	4.00100	117.31560				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.00100	144.40577	4.00100	117.31636				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.68951				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.72628				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.01459				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.68497				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.70146				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.21963				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.01397				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.01440				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.65744				0.00	4,600,000,000	2,300,000,000
Total CLN685 SPOT										0.00	4,600,000,000	2,300,000,000
Total For CLN685										0.00	4,600,000,000	2,300,000,000
CLN687 On 21/12/2026 Spot Bond					0.00000	100.01724				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.01701				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.01499				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	99.91895				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.01508				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.76389				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.39561				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.05399				0.00	0	
Total CLN696 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 CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.66187				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.09893				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	102.73321				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.31208				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.58332				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.50229				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	81.74673				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.14565				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.24380				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	88.61429				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.74466				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.16656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.01446				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.63853				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.88691				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.15177				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.55832				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.01457				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.01457				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.01457				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.65652				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.15020				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.63298				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.96191				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	100.28984				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.68693				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.01330				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.01330				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.01330				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.01356				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.01356				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	100.01356				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.24205				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.30547				0.00	0	
Total CLN731 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 CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.96009				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.15318				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.73113				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.81415				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.01652				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.01728				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.48800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.38071				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.60206				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.19619				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.81476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.77981				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.85058				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.42832				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.01503				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.64713				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.07685				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.75500	103.35177	7.75500	103.33029				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.58621				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.83500	108.35555	7.83500	108.33279				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.60000	107.25945	9.60000	107.23198				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.61500	109.83158	6.61500	109.81205				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			7.27000	105.01502	7.27000	104.99453				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			10.01000	103.14582	10.01000	103.11830				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.10000	97.31296	10.10000	97.28676				0.00	0	8,200,000.00
Total COT03 SPOT										0.00	0	8,200,000.00
Total For COT03										0.00	0	8,200,000.00
CPV01 On 30/06/2029 Spot Bond			9.63500	9.63500	9.63500	109.99935				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.57125				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.01502				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	99.96175				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.62957				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.48663				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.97881				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.17983				0.00	0	
Total DNG100 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 DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	99.98471				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	99.90804				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.19796				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.03637				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.47149				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.41439				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.85000	8.85000	8.85000	105.54849				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.96300				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.50976				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			6.30000	99.91377	6.30000	99.93101				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.75500	108.25720	6.75500	108.23733				0.00	0	152,128,60
Total DV23 SPOT										0.00	0	152,128,60
Total For DV23										0.00	0	152,128,60
DV23/R On 27/02/2023 Spot Bond			100.00000	36.02065	100.00000	35.94005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	36.02065	100.00000	35.94005				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.30500	111.48675	6.30500	111.46764				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	103.32143	9.69000	103.29443				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.32143	9.69000	103.29443				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.26000	97.60997	11.26000	97.58043				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.46090	10.10000	103.43275				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.46090	10.10000	103.43275				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	100.33637				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.71068				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.76913				0.00	0	600,000,00
Total DVF22B SPOT										0.00	0	600,000,00
Total For DVF22B										0.00	0	600,000,00
DVF22C On 24/10/2022 Spot Bond					0.00000	100.99752				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.42054				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.71331				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.54257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.61232				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	97.54655				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.74642				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.72643				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.04775				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.76818				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.74465				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.57041				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.28000	106.26403	4.28000	106.25164				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.84000	105.39723	5.84000	105.38074				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.74500	110.56979	6.74500	110.54986				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.92000	109.53066	4.92000	109.49166				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.80000	97.80123	4.80000	97.76651				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	134.97245	2.25000	134.93388				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.75000	145.31345	3.75000	145.26625				0.00	0	1,900,000,00
Total EL28 SPOT										0.00	0	1,900,000,00
Total For EL28										0.00	0	1,900,000,00
EL29 On 19/11/2029 Spot Bond			3.76200	131.72431	3.76200	131.68149				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.80500	129.11796	3.80500	129.07560				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.56000	111.54054	4.56000	111.50183				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.77000	99.79688	4.77000	99.76153				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	134.97245	2.25000	134.93388				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	150.57822				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	148.17192				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	114.41035				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	113.46393				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	111.94644				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	103.99408				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	105.28814				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.69475				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	100.74488				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	102.44955				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.17000	103.51665	9.17000	103.49143				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			10.86000	10.86000	10.86000	96.06902				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.21000	11.21000	11.21000	100.20771				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			9.25000	103.28117	9.25000	101.91849				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.25000	9.25000	9.25000	107.85103				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.33000	11.33000	11.33000	82.51726				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.42500	10.42500	10.42500	100.97379				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.33000	11.33000	11.33000	95.10112				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.28095				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.21556				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.22164				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.12178				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.11878				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.67536				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.32296				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.40320				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.64384				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.11767				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.27866				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.28632				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.98735				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.19136				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.81317				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.54471				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.52022				0.00	0	
Total ERS3B7 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 ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.58383			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.52511			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.54956			0.00	0	19,000,00
Total ERSA25 SPOT									0.00	0	19,000,00
Total For ERSA25									0.00	0	19,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.51243			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.50065			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.57400			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.09500	109.93282	6.09500	109.91458			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.09818	10.00000	104.07012			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.32000	99.91727	8.32000	99.89502		13,312,000,000,000.00	1,600,000,000	4,500,169,70	
Total ES26 SPOT								13,312,000,000,000.00	1,600,000,000	4,500,169,70	
Total For ES26								13,312,000,000,000.00	1,600,000,000	4,500,169,70	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.74007	7.85000	101.71866		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.03000	78.61965	11.02500	78.62427		0.00	0	2,601,130,00	
Total ES33 SPOT								0.00	0	2,601,130,00	
Total For ES33								0.00	0	2,601,130,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.02090	7.50000	102.00050		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.53500	77.57518	11.54500	77.48871				2,537,700,000,000.00	220,000,000	10,342,490,700
Total ES42 SPOT										2,537,700,000,000.00	220,000,000	10,342,490,700
Total For ES42										2,537,700,000,000.00	220,000,000	10,342,490,700
ES42/R On 25/04/2042 Spot Bond			8.50000	101.35094	8.50000	101.32789				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.21316				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.24021				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.01492				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.55809				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.49486				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.53524				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.55964				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.82818				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.34718				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.41675				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.67647				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	101.59427				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.33258				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.75123				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.42054				0.00	25,800,000	
Total FRB24 SPOT										0.00	25,800,000	
Total For FRB24										0.00	25,800,000	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.28849				0.00	25,200,000	
Total FRB25 SPOT										0.00	25,200,000	
Total For FRB25										0.00	25,200,000	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.42036				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.95000	105.41507	8.95000	105.38986				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.14979				0.00	0	100,000,00
Total FRB28 SPOT										0.00	0	100,000,00
Total For FRB28										0.00	0	100,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.44241				0.00	0	
Total FRB29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.15000	101.44929	8.15000	101.42715			127,140,000,000.00	15,600,000	
Total FRB30 SPOT									127,140,000,000.00	15,600,000	
Total For FRB30									127,140,000,000.00	15,600,000	
FRBI22 On 31/01/2022 Spot Bond			0.79000	173.84825	0.79000	173.80553			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.83500	315.27760	1.83500	315.19127			0.00	0	10,000,00
Total FRBI23 SPOT									0.00	0	10,000,00
Total For FRBI23									0.00	0	10,000,00
FRBI25 On 31/01/2025 Spot Bond			2.34500	2.34500	2.34500	152.75384			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.56000	199.92817	3.56000	199.86412			286,936,000,000.00	80,600,000	80,600,00
Total FRBI28 SPOT									286,936,000,000.00	80,600,000	80,600,00
Total For FRBI28									286,936,000,000.00	80,600,000	80,600,00
FRBI29 On 31/03/2029 Spot Bond			3.87000	3.87000	3.87000	106.88768			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	215.31651			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.27000	90.36516	5.27000	90.33209			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.93000	95.58838	4.93000	95.55414			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.20036	6.20036	6.20036	81.63708			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.27644	6.27644	6.27644	80.85819			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	145.94204			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC170 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC180 On 06/08/2023 Spot Bond					0.00000	97.40823				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC200 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC220 On 31/01/2022 Spot Bond			1.84000	172.76674	1.84000	172.71930				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC230 On 31/01/2022 Spot Bond			2.70000	171.89012	2.70000	171.83889				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	100.78363				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC250 On 14/03/2022 Spot Bond					0.00000	100.12569				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC250 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	
FRC250 On 17/07/2027 Spot Bond					0.00000	102.74563				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC260 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	102.60093				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.84916				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	103.76726				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.48365				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.01647				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.10109				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.87390				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	100.05701				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.11549				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.01421				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	100.97661				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.61581				0.00	0	
Total FRC296 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 FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.62640				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.01911				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.93143				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.12186				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.42095				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	100.87001				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.37370				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.04853				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.01385				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.01605				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.01777				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	102.34920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.11751				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.86063				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.01583				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.01759				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.01814				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.01608				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.11929				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.00772				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.14579				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.38834				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.68642				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.99051				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	100.91374				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 13/09/2021 Spot Bond					0.00000	101.62477				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	103.72267				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	100.78843				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.04208				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.02113				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.49282				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.01448				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.06473				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	100.73374				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.01880				0.00	0	
Total FRC346 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.19585				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.97189				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.92129				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.83485				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.37934				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.42764				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.93571				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2021 Spot Bond					0.00000	101.30347				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.93715				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.91537				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.92704				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.66869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.05243				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.89231				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.88077				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.25082				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.66864				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.44260				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.46572				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.02539				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.36006				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.22695				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.14817				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC371 On 20/06/2026 Spot Bond					0.00000	100.04340				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.04353				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.48000	2.48000	2.48000	172.06333				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.42000	2.42000	2.42000	172.12464				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.40000	2.40000	2.40000	172.14506				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.26000	103.06007	4.26000	103.02520				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.70000	111.77350	4.70000	111.73411				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.94029				0.00	6,000,000,000	3,000,000,000
Total FRJ022 SPOT										0.00	6,000,000,000	3,000,000,000
Total For FRJ022										0.00	6,000,000,000	3,000,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.33215				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.84727				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.88711				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.55334				0.00	40,510,000,000	46,010,000,000
Total FRJ24 SPOT										0.00	40,510,000,000	46,010,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ24										0.00	40,510,000,000	46,010,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.02460				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.56106				0.00	37,000,000,000	37,000,000,000
Total FRJ26 SPOT										0.00	37,000,000,000	37,000,000,000
Total For FRJ26										0.00	37,000,000,000	37,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.26319				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			340,000,000,000,000.00	103,400,000,000	99,000,000,000	
Total FRJ28 SPOT									10,000,000,000,000.00	103,400,000,000	99,000,000,000	
Total For FRJ28									10,000,000,000,000.00	103,400,000,000	99,000,000,000	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.43083				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			560,000,000,000,000.00	25,600,000,000	25,600,000,000	
Total FRJ31 SPOT									10,000,000,000,000.00	25,600,000,000	25,600,000,000	
Total For FRJ31									10,000,000,000,000.00	25,600,000,000	25,600,000,000	
FRS100 On 15/01/2024 Spot Bond			4.11800	4.11800	4.11800	102.00962				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.62000	4.62000	4.62000	112.89313				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.31827				0.00	1,700,000,000	850,000,000
Total FRS103 SPOT										0.00	1,700,000,000	850,000,000
Total For FRS103										0.00	1,700,000,000	850,000,000
FRS104 On 23/01/2024 Spot Bond					0.00000	100.81212				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.76000	110.91351	4.76000	110.87425				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.61000	218.58575	4.61000	218.50957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.90000	108.93767	4.90000	108.89869				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	217.86647				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.23000	148.24392	3.23000	148.19761				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.27047	3.70500	127.22906				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.70000	111.77350	4.70000	111.73411				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.76000	215.39244	4.76000	215.31651				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.81000	214.34040	4.81000	214.26458				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.76000	120.80378	2.76000	150.59717				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.84000	213.71216	4.84000	213.63639				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.90000	108.93767	4.90000	108.89869				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.29000	191.26720	4.29000	191.20218				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			5.65000	99.05034	5.65000	99.01290				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.18000	192.54441	4.18000	192.47953				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.24000	191.84654	4.24000	191.78158				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.35000	203.36257	5.35000	203.28772				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.60000	99.67457	5.60000	99.63704				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.90000	4.90000	4.90000	108.89869				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.88000	107.50018	4.88000	109.17830				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.05000	194.06646	4.05000	194.00172				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.12000	207.95370	5.12000	207.87843				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.18000	192.54441	4.18000	192.47953				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.18000	192.54441	4.18000	192.47953				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.47000	189.19803	4.47000	189.13281				0.00	0	
Total FRS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS145									0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.53000	146.73644	3.53000	146.68939			0.00	0	
Total FRS146 SPOT									0.00	0	
Total For FRS146									0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.54000	173.07446	1.54000	173.02837			0.00	0	
Total FRS147 SPOT									0.00	0	
Total For FRS147									0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.53000	188.51401	4.53000	188.44870			0.00	0	
Total FRS149 SPOT									0.00	0	
Total For FRS149									0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.57000	188.05956	4.57000	187.99423			0.00	0	
Total FRS150 SPOT									0.00	0	
Total For FRS150									0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.50000	146.88638	3.50000	146.83940			0.00	0	
Total FRS151 SPOT									0.00	0	
Total For FRS151									0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.04500	194.12526	4.04500	194.06055		1,618,000,000,000.00	400,000,000	200,000,000	
Total FRS152 SPOT								1,618,000,000,000.00	400,000,000	200,000,000	
Total For FRS152								1,618,000,000,000.00	400,000,000	200,000,000	
FRS152 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	187.88081		0.00	0	0	
Total FRS153 SPOT								0.00	0	0	
Total For FRS153								0.00	0	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.84380		0.00	0	0	
Total FRS161 SPOT								0.00	0	0	
Total For FRS161								0.00	0	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.51091		0.00	0	0	
Total FRS170 SPOT								0.00	0	0	
Total For FRS170								0.00	0	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.98364		0.00	0	0	
Total FRS171 SPOT								0.00	0	0	
Total For FRS171								0.00	0	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.08420		0.00	0	0	
Total FRS172 SPOT								0.00	0	0	
Total For FRS172								0.00	0	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000		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 FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.05733				0.00	0	40,000,00
Total FRS180 SPOT										0.00	0	40,000,00
Total For FRS180										0.00	0	40,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	101.41856				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	162.88752				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	179.83395				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	147.25296				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	162.79214				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	35.67461				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.65900				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.75696				0.00	0	39,000,00
Total FRS199 SPOT										0.00	0	39,000,00
Total For FRS199										0.00	0	39,000,00
FRS20(On 12/08/2025 Spot Bond					0.00000	100.64756				0.00	0	34,000,00
Total FRS200 SPOT										0.00	0	34,000,00
Total For FRS200										0.00	0	34,000,00
FRS20(On 06/08/2025 Spot Bond					0.00000	100.42305				0.00	0	29,000,00
Total FRS201 SPOT										0.00	0	29,000,00
Total For FRS201										0.00	0	29,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.06712				0.00	0	21,000,00
Total FRS206 SPOT										0.00	0	21,000,00
Total For FRS206										0.00	0	21,000,00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.52094				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS213 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	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.01234				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.19361				0.00	0	3,000,000,00
Total FRS222 SPOT										0.00	0	3,000,000,00
Total For FRS222										0.00	0	3,000,000,00
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS224									0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.01448			0.00	0	
Total FRS225 SPOT									0.00	0	
Total For FRS225									0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167			0.00	0	
Total FRS226 SPOT									0.00	0	
Total For FRS226									0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.41129			0.00	0	1,000,000,00
Total FRS227 SPOT									0.00	0	1,000,000,00
Total For FRS227									0.00	0	1,000,000,00
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620			0.00	0	
Total FRS228 SPOT									0.00	0	
Total For FRS228									0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS229 SPOT									0.00	0	
Total For FRS229									0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.64311			0.00	0	
Total FRS230 SPOT									0.00	0	
Total For FRS230									0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200			0.00	0	
Total FRS231 SPOT									0.00	0	
Total For FRS231									0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219			0.00	0	
Total FRS232 SPOT									0.00	0	
Total For FRS232									0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025			0.00	0	
Total FRS233 SPOT									0.00	0	
Total For FRS233									0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS234 SPOT									0.00	0	
Total For FRS234									0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	101.69315			0.00	0	
Total FRS235 SPOT									0.00	0	
Total For FRS235									0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.91920				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	109.47692				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.97947				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.35131				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	86.99634				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.32871				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	104.52351				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.00911				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.60750				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.66869				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.67014				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	96.64411				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.66581				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.28296				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	98.84567				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	99.93509				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	99.93229				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.43437				0.00	0	
Total FRS261 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 FRS261										0.00	0	
FRS261 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	
FRS262 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	
FRS263 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	
FRS264 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	
FRS265 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total FRS266 SPOT										0.00	0	3,000,000.00
Total For FRS266										0.00	0	3,000,000.00
FRS266 On 22/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		289,343,720,000.000.00	72,893,437,200			36,446,718.60
Total FRS267 SPOT								19,343,720,000,000.00	72,893,437,200			36,446,718.60
Total For FRS267								19,343,720,000,000.00	72,893,437,200			36,446,718.60
FRS267 On 31/03/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		375,000,000,000.000.00	3,750,000,000			3,750,000.00
Total FRS268 SPOT								15,000,000,000,000.00	3,750,000,000			3,750,000.00
Total For FRS268								15,000,000,000,000.00	3,750,000,000			3,750,000.00
FRS36 On 07/12/2023 Spot Bond			1.84500	1.84500	1.84500	315.11837				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.58500	317.10579	1.58500	317.02110				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.58500	1.58500	1.58500	317.02110				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.78000	173.85862	0.78000	173.81593				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.78000	173.85862	0.78000	173.81593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.74584				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.60000	104.81625	4.60000	104.77961				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.13000	73.82517	4.13000	112.09443				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	151.16533				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	149.72403				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.64500	2.64500	2.64500	309.35230				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.21500	5.21500	5.21500	106.44004				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.20000	114.36840	6.20000	114.34931			1,240,000,000,000.00	200,000,000	100,000,000	
Total FRX24 SPOT									1,240,000,000,000.00	200,000,000	100,000,000	
Total For FRX24									1,240,000,000,000.00	200,000,000	100,000,000	
FRX25 On 26/07/2025 Spot Bond			6.79000	114.39473	6.79000	114.37364			0.00	0	800,000,000	
Total FRX25 SPOT									0.00	0	800,000,000	
Total For FRX25									0.00	0	800,000,000	
FRX26 On 01/10/2026 Spot Bond			7.41000	111.12057	7.41000	111.09849			0.00	0	20,040,513,200	
Total FRX26 SPOT									0.00	0	20,040,513,200	
Total For FRX26									0.00	0	20,040,513,200	
FRX27 On 07/03/2027 Spot Bond			7.50000	115.27213	7.50000	115.24907			0.00	0		
Total FRX27 SPOT									0.00	0	0	
Total For FRX27									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
FRX28 On 26/07/2028 Spot Bond			7.76000	116.81030	7.76000	116.78574			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.87500	109.02300	8.87500	108.99685			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.94000	106.75234	8.94000	106.72656		2,503,200,000,000.00	280,000,000	280,000,000	
Total FRX31 SPOT								2,503,200,000,000.00	280,000,000	280,000,000	
Total For FRX31								2,503,200,000,000.00	280,000,000	280,000,000	
FRX32 On 31/03/2032 Spot Bond			9.01000	112.65817	9.01000	112.63104			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.62000	78.93529	10.62000	78.91297			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.35542			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.75839			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.46625			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.44381			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.45904			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.46352			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.40339			0.00	0	
Total GBL05 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 GBL05									0.00	0	
GBL06 On 21/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		265,000,000,000,000.00	62,650,000,000	40,000,000,00	
Total GBL06 SPOT								5,000,000,000,000.00	62,650,000,000	40,000,000,00	
Total For GBL06								5,000,000,000,000.00	62,650,000,000	40,000,000,00	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.38705		0.00	0		
Total GH5A11 SPOT								0.00	0		
Total For GH5A11								0.00	0		
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.46219		0.00	0		
Total GH5A21 SPOT								0.00	0		
Total For GH5A21								0.00	0		
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.40524		0.00	0		
Total GH5A31 SPOT								0.00	0		
Total For GH5A31								0.00	0		
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.41663		0.00	0		
Total GH5B1 SPOT								0.00	0		
Total For GH5B1								0.00	0		
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.58157		0.00	0		
Total GH5C1 SPOT								0.00	0		
Total For GH5C1								0.00	0		
GRL35 On 12/06/2029 Spot Bond			3.47000	113.04029	3.47000	113.00435		0.00	0		
Total GRL35 SPOT								0.00	0		
Total For GRL35								0.00	0		
GRT07 On 21/02/2024 Spot Bond					0.00000	101.40343		0.00	0		
Total GRT07 SPOT								0.00	0		
Total For GRT07								0.00	0		
GRT14 On 15/09/2021 Spot Bond					0.00000	100.27260		0.00	0		
Total GRT14 SPOT								0.00	0		
Total For GRT14								0.00	0		
GRT16 On 17/10/2021 Spot Bond					0.00000	101.01288		0.00	0		
Total GRT16 SPOT								0.00	0		
Total For GRT16								0.00	0		
GRT17 On 17/10/2023 Spot Bond			6.28500	110.05407	6.28500	110.03547		0.00	0		
Total GRT17 SPOT								0.00	0		
Total For GRT17								0.00	0		
GRT19 On 14/03/2022 Spot Bond					0.00000	100.65147		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.93697				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.90000	104.26316	8.90000	104.23835				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.99324				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.98336				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.19974				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.49088				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.99294				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.73589				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.16029				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.16674				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.61002				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	100.35568				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.32921				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.26869				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.52070				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.30221				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.89162				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.77415				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.37612				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.37027				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.48773				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.00742				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT46 On 24/06/2021 Spot Bond					0.00000	99.97192				0.00	0	
Total GRT46 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 GRT46									0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.88158			0.00	0	
Total GRT47 SPOT									0.00	0	
Total For GRT47									0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.95479			0.00	0	
Total GRT48 SPOT									0.00	0	
Total For GRT48									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.89346			0.00	1,800,000,000	900,000,000
Total H10T1 SPOT									0.00	1,800,000,000	900,000,000
Total For H10T1									0.00	1,800,000,000	900,000,000
H10T2 On 30/09/2022 Spot Bond					0.00000	101.23083			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.13780			0.00	0	
Total H10T3 SPOT									0.00	0	
Total For H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.22351			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	101.05583			0.00	0	
Total H12T1 SPOT									0.00	0	
Total For H12T1									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.30488			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	101.03351			0.00	0	
Total HILB07 SPOT									0.00	0	
Total For HILB07									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.25208			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.32325			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.76252			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.35468				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.22880				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.17392				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.88365				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.89110				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.89331				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.18500	312.74016	2.18500	312.65157				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.53500	2.53500	2.53500	318.04561				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.92500	105.87532	9.92500	105.84700				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.59000	79.71526	4.59000	102.61096				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.12500	90.85783	11.12500	90.83066				0.00	0	4,650,000.00
Total HWAY34 SPOT										0.00	0	4,650,000.00
Total For HWAY34										0.00	0	4,650,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.74496	100.00000	12.71644			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.16500	90.18620	11.16500	90.15914			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	12.74374	100.00000	12.71522			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.08986			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.90003			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.35911			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.09500	154.11389	2.08000	154.14993		40,547,021,765,000.00	19,354,187,000	457,639,393,50	
Total I2025 SPOT								10,547,021,765,000.00	19,354,187,000	457,639,393,50	
Total For I2025								10,547,021,765,000.00	19,354,187,000	457,639,393,50	
I2029 On 31/03/2029 Spot Bond			2.99000	113.79182	3.00000	113.67633		470,319,648,786,000.00	157,297,541,400	239,947,720,70	
Total I2029 SPOT								10,319,648,786,000.00	157,297,541,400	239,947,720,70	
Total For I2029								10,319,648,786,000.00	157,297,541,400	239,947,720,70	
I2033 On 28/02/2033 Spot Bond			3.80500	107.90668	3.76000	108.36470		412,699,196,090,000.00	108,462,338,000	198,690,757,60	
Total I2033 SPOT								12,699,196,090,000.00	108,462,338,000	198,690,757,60	
Total For I2033								12,699,196,090,000.00	108,462,338,000	198,690,757,60	
I2038 On 31/01/2038 Spot Bond			4.05000	121.62270	4.00000	122.38165		888,243,446,070,000.00	219,319,369,400	406,003,308,20	
Total I2038 SPOT								18,243,446,070,000.00	219,319,369,400	406,003,308,20	
Total For I2038								18,243,446,070,000.00	219,319,369,400	406,003,308,20	
I2046 On 31/03/2046 Spot Bond			4.04500	110.66746	4.01000	111.29354		266,664,140,561,000.00	65,924,385,800	297,273,528,90	
Total I2046 SPOT								16,664,140,561,000.00	65,924,385,800	297,273,528,90	
Total For I2046								16,664,140,561,000.00	65,924,385,800	297,273,528,90	
I2050 On 31/12/2050 Spot Bond			4.00000	113.57158	3.93000	115.06422		379,500,353,600,000.00	94,875,088,400	299,545,194,20	
Total I2050 SPOT								19,500,353,600,000.00	94,875,088,400	299,545,194,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										9,500,353,600,000.00	94,875,088,400	299,545,194,200
IBL101 On 24/05/2022 Spot Bond			6.15000	6.15000	6.15000	103.28727				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.00044				0.00	0	45,000,000
Total IBL102 SPOT										0.00	0	45,000,000
Total For IBL102										0.00	0	45,000,000
IBL109 On 07/12/2023 Spot Bond			2.30500	311.87604	2.30500	311.78668				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.56425				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.45589				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.51072				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.80419				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.55215				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.99496				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.39933				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.94670				0.00	4,200,000,000	2,100,000,000
Total IBL130 SPOT										0.00	4,200,000,000	2,100,000,000
Total For IBL130										0.00	4,200,000,000	2,100,000,000
IBL132 On 12/08/2024 Spot Bond					0.00000	100.61970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.10847				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.03235				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.43934				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.41184				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.61417				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.56218				0.00	0	43,000,00
Total IBL138 SPOT										0.00	0	43,000,00
Total For IBL138										0.00	0	43,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.44785				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.44558				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.01419				0.00	0	41,000,00
Total IBL145 SPOT										0.00	0	41,000,00
Total For IBL145										0.00	0	41,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.20489				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.35742				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL149 On 25/08/2025 Spot Bond					0.00000	100.37260				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.47339				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.44981				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.78626				0.00	1,000,000,000	500,000,00
Total IBL155 SPOT										0.00	1,000,000,000	500,000,00
Total For IBL155										0.00	1,000,000,000	500,000,00
IBL156 On 21/01/2022 Spot Bond					0.00000	100.76239				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.78770				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.60524				0.00	0	5,000,000,00
Total IBL159 SPOT										0.00	0	5,000,000,00
Total For IBL159										0.00	0	5,000,000,00
IBL160 On 12/02/2026 Spot Bond					0.00000	100.65496				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.61003				0.00	0	9,530,000,00
Total IBL161 SPOT										0.00	0	9,530,000,00
Total For IBL161										0.00	0	9,530,000,00
IBL162 On 13/04/2024 Spot Bond					0.00000	100.93322				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.96679				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.69793				0.00	0	
Total IBL165 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 IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.54052				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.47483				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.49158				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.54945				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.37595				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.86000	0.86000	0.86000	173.73272				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.79500	111.82024	6.79500	111.79961				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.79510				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.18000	173.44509	1.18000	173.40061				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.22500	107.28902	5.22500	107.27398				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.35733				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.67562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.15000	104.87054	8.15000	104.84778				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.76000	110.10122	9.76000	110.38226				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.22835				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.72000	109.39477	8.72000	109.36926				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.90055				0.00	3,400,000,000	1,700,000,000
Total IDCG13 SPOT										0.00	3,400,000,000	1,700,000,000
Total For IDCG13										0.00	3,400,000,000	1,700,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.56957				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.49201				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.10557				0.00	124,000,000	62,000,000
Total IDCG16 SPOT										0.00	124,000,000	62,000,000
Total For IDCG16										0.00	124,000,000	62,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.64389				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.11116				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.63636				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.05028				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.51192				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.92883				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.10318				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.60000	103.66042	7.60000	103.63928				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	101.41860				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.40645				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.08957				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.10654				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.22702				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	100.96874				0.00	0	
Total INLV08 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 INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.64682			0.00	0	
Total INLV09 SPOT									0.00	0	
Total For INLV09									0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.02594			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	99.99997			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.99997			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.73941			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.40538			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.71769			0.00	0	11,000,00
Total IPF24 SPOT									0.00	0	11,000,00
Total For IPF24									0.00	0	11,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.00356			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.64388			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.65536			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.95945			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.36149			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.24035				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.12091				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.39532				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	99.99977				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	101.08477	2.75000	101.07714				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.94000	183.91487	4.94000	183.84916				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	104.16608				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	101.52763				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	99.97925				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.28000	3.28000	3.28000	171.24978				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	100.72518				0.00	360,000,000	180,000,000
Total IV040 SPOT										0.00	360,000,000	180,000,000
Total For IV040										0.00	360,000,000	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV041 On 29/09/2021 Spot Bond			8.16500	103.71139	8.16500	103.68869				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.75057				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.17000	8.17000	8.17000	102.75400				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.14442				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.73000	172.87945	1.73000	172.83251			1,107,200,000,000.00	640,000,000	330,000,00	
Total IV045 SPOT									1,107,200,000,000.00	640,000,000	330,000,00	
Total For IV045									1,107,200,000,000.00	640,000,000	330,000,00	
IV046 On 21/06/2022 Spot Bond					0.00000	102.43313				0.00	0	100,000,00
Total IV046 SPOT										0.00	0	100,000,00
Total For IV046										0.00	0	100,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.65680				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.84000	185.02466	4.84000	184.95904				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	99.88692				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.33500	103.67691	11.33500	103.64502				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.65000	102.30587	6.65000	102.28778				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	99.89172				0.00	0	
Total IVC097 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 IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	99.88888				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	99.89077				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.13099				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.65248				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.88333				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.60117				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.37093				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.54473				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.28894				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.74171				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.80097				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.01315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.38893				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.36446				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.14204				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.41841				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.02738				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.06145				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.09194				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.23252				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.90779				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	101.20785				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.58604				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.61977				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	99.99992				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	99.86095				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.03972	7.40000	100.01985				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.39182				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.34481				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.57145				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.10479				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.74262	7.23000	102.82519				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.92430				0.00	0	
Total IVZ048 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 IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.84872				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			3.95000	3.95000	3.95000	99.77326				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	99.61315				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	99.53613				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	99.45924				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.05000	4.05000	4.05000	99.38247				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	99.28879				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				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	99.13212				0.00	0	
Total IVZ057 SPOT										0.00	0	
Total For IVZ057										0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.97594				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.15000	4.15000	4.15000	98.89803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.01803				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.91442				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.13500	102.95097	6.13500	102.93403				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.16178				0.00	0	62,000,00
Total KAP012 SPOT										0.00	0	62,000,00
Total For KAP012										0.00	0	62,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	100.62498				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.93475				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.77114				0.00	0	1,800,000,00
Total KAP015 SPOT										0.00	0	1,800,000,00
Total For KAP015										0.00	0	1,800,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	100.63113				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.49531				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.08025				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP11 On 24/10/2022 Spot Bond					0.00000	101.68057				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.69000	125.06080	8.69000	125.03189				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.53036				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	95.69253				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.11500	103.22320	7.11500	103.20348				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	95.62734				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.13500	105.27894	9.13500	105.25326				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.31254				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.99500	94.51269	11.99500	94.48278				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.18500	99.60009	10.18500	99.57307				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.18868				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	92.97027				0.00	0	
Total LBK31 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 LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.67201				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.79198				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	94.76330				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.35201				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.32501				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.72263				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.64500	106.50786	6.64500	106.48884				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.47391				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.26965				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.92635				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.48674				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.22337				0.00	340,000,000	170,000,00

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 LGL11 SPOT										0.00	340,000,000	170,000,000
Total For LGL11										0.00	340,000,000	170,000,000
LHL28 On 13/02/2022 Spot Bond					0.00000	101.05395				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.11583				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.58850				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.60371				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.06707				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.49039				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.50381				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.57787				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.48508				0.00	0	570,000,000
Total MBF063 SPOT										0.00	0	570,000,000
Total For MBF063										0.00	0	570,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	100.18501				0.00	0	10,000,000
Total MBF065 SPOT										0.00	0	10,000,000
Total For MBF065										0.00	0	10,000,000
MBF06 On 16/09/2021 Spot Bond					0.00000	100.08311				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 On 17/11/2021 Spot Bond					0.00000	100.43210				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.46637				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.31161				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.33201				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.44470				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.40389				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.74291				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.04580				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.35054				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.69646				0.00	860,000,000	430,000,000
Total MBP046 SPOT										0.00	860,000,000	430,000,000
Total For MBP046										0.00	860,000,000	430,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.36664				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.92758				0.00	0	
Total MBP048 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 MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	99.92596			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.73685			0.00	0	150,000,00
Total MBP050 SPOT									0.00	0	150,000,00
Total For MBP050									0.00	0	150,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.44295			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.92875			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.63000	7.63000	7.63000	116.86018			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.93500	109.25795	5.93500	109.24031		123,530,140,400,000.00	20,813,840,000	11,456,920,00	
Total MMIG05 SPOT								123,530,140,400,000.00	20,813,840,000	11,456,920,00	
Total For MMIG05								123,530,140,400,000.00	20,813,840,000	11,456,920,00	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.44348			0.00	0	68,000,00
Total MMIG06 SPOT									0.00	0	68,000,00
Total For MMIG06									0.00	0	68,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.61966			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.27195			0.00	0	100,000,00
Total MML01 SPOT									0.00	0	100,000,00
Total For MML01									0.00	0	100,000,00
MML02 On 10/12/2026 Spot Bond			8.25000	104.82547	8.25000	104.80231		123,750,000,000.00	15,000,000		
Total MML02 SPOT								123,750,000,000.00	15,000,000		
Total For MML02								123,750,000,000.00	15,000,000		
MML03 On 15/03/2028 Spot Bond					0.00000	100.21327			0.00	0	100,000,00
Total MML03 SPOT									0.00	0	100,000,00
Total For MML03									0.00	0	100,000,00
MML04 On 15/03/2028 Spot Bond			8.50000	99.26833	8.50000	99.24885			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.91478				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	102.04183				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.73964				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.71290				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.44870				0.00	0	100,000,00
Total MTN13 SPOT										0.00	0	100,000,00
Total For MTN13										0.00	0	100,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.62053				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.64386				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.11645				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	99.29541				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.50256				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.22574				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	100.02002				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.11278				0.00	100,000,000	50,000,000
Total MTN21 SPOT										0.00	100,000,000	50,000,000
Total For MTN21										0.00	100,000,000	50,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	100.91634				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.20000	103.56306	8.20000	103.54007				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.98976				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				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	100.45121				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.45121				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.48268				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.48262				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	100.78606				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.58097				0.00	0	
Total N6D26 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 N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.01488				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.01952				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.38222				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.01274				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.01666				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.02002				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.02309				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.11500	103.62226	6.11500	103.60530				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.73500	110.36531	6.73500	110.34512				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.13000	109.63775	9.13000	109.61072				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.95167				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.86464				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.74960				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.95067				0.00	7,000,000,000	3,500,000,000
Total NBG04G SPOT										0.00	7,000,000,000	3,500,000,000
Total For NBG04G										0.00	7,000,000,000	3,500,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.77709				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.30000	111.02656	6.30000	111.00785				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			5.18500	99.97160	5.18500	99.95740				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.60000	105.15746	5.60000	105.14142				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.50000	112.79189	6.50000	112.77197				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.70000	110.59981	7.70000	110.57699				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			6.13000	103.73077	6.13000	103.71366				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.04000	114.26590	7.04000	114.24429				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	99.96450				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			8.05000	116.68969	8.05000	116.66426				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.22500	107.42940	5.22500	107.41435				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.73500	115.84491	6.73500	115.82407				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.77500	116.73181	7.77500	116.70762				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.61184				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.71000	5.71000	5.71000	111.37611				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.51858				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	31.20721	100.00000	31.13852				0.00	0	1,300,000,00
Total NBK26A SPOT										0.00	0	1,300,000,00
Total For NBK26A										0.00	0	1,300,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	103.75579				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.96000	114.00885	7.96000	113.98467				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.63000	112.48934	5.63000	112.47208				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.12000	118.38999	7.12000	118.36711				0.00	0	
Total NBK29A 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 NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.08500	111.76055	6.08500	111.74205				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.76000	109.14193	5.76000	109.12509				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.95820				0.00	3,000,000,000	1,500,000,000
Total NBK31B SPOT										0.00	3,000,000,000	1,500,000,000
Total For NBK31B										0.00	3,000,000,000	1,500,000,000
NBK35 On 10/05/2023 Spot Bond					0.00000	102.62435				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.66793				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.87455				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.92500	9.92500	9.92500	72.82805				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.88458				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.09495				0.00	0	29,000,000
Total NBK42B SPOT										0.00	0	29,000,000
Total For NBK42B										0.00	0	29,000,000
NBK43 On 20/02/2024 Spot Bond					0.00000	102.27792				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.34322				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.50618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	102.92067				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK481 On 09/11/2021 Spot Bond					0.00000	100.62099				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.29226				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	101.61283				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	100.73386				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	100.94164				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.05886				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	101.05787				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.79735				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB51 On 01/08/2024 Spot Bond					0.00000	100.68752				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.78883				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.10712				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.56429				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.82557				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.43676				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.89777				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.97191				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01458				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.09500	106.44609	9.09500	106.42037				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01445				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.13000	105.91309	9.13000	105.88739				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01468				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01495				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.32095				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.60570				0.00	10,551,800,000	5,275,900,000
Total NGL01 SPOT										0.00	10,551,800,000	5,275,900,000
Total For NGL01										0.00	10,551,800,000	5,275,900,000
NGL01 On 01/07/2025 Spot Bond					0.00000	100.48745				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.86401				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.69006				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.40606				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.11699				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.47104				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.97943				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	105.91096				0.00	0	20,000,00
Total NGL08 SPOT										0.00	0	20,000,00
Total For NGL08										0.00	0	20,000,00
NGL09 On 19/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	345,000,000,000	250,000,000,00	
Total NGL09 SPOT										10,000,000,000,000.00	345,000,000,000	250,000,000,00
Total For NGL09										10,000,000,000,000.00	345,000,000,000	250,000,000,00
NGLT1 On 01/07/2022 Spot Bond					0.00000	105.22090				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.90409				0.00	24,000,000	
Total NGLT1B SPOT										0.00	24,000,000	
Total For NGLT1B										0.00	24,000,000	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.14697				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.53826				0.00	31,800,000	
Total NGT104 SPOT										0.00	31,800,000	
Total For NGT104										0.00	31,800,000	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.29199				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.23623				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.75964				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	102.86662				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.14800				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.92612				0.00	0	
Total NHM007 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 NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.71604				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.27152				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.52693				0.00	40,000,000	20,000,000
Total NHM012 SPOT										0.00	40,000,000	20,000,000
Total For NHM012										0.00	40,000,000	20,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	100.77024				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.15430				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.91949				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.45429				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.57025				0.00	0	100,000,000
Total NHM019 SPOT										0.00	0	100,000,000
Total For NHM019										0.00	0	100,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	100.57699				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	214.26458				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	199.98584				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.83500	2.83500	2.83500	150.21123				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	111.32169				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	111.01700				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	149.67285				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	196.69817	3.45000	196.63577				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	147.69286				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.19500	3.19500	3.19500	204.36248				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.34000	202.62548	3.34000	202.56178				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.86500	109.42762	4.86500	109.38857				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.53575				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.42432				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN019 On 11/10/2022 Spot Bond					0.00000	98.57335				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.06976				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.28630				0.00	0	37,000,00
Total NN022 SPOT										0.00	0	37,000,00
Total For NN022										0.00	0	37,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.36442				0.00	0	32,000,00
Total NN023 SPOT										0.00	0	32,000,00
Total For NN023										0.00	0	32,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.62829				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.45193				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.32777				0.00	0	40,000,00
Total NN034 SPOT										0.00	0	40,000,00
Total For NN034										0.00	0	40,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.75941				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.59529				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.85427				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.45902				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.90567				0.00	0	32,000,00
Total NN040 SPOT										0.00	0	32,000,00

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 NN040										0.00	0	32,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	140.89338				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.73783				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.68928				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	138.32908				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.12359				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.80571				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.90682				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.43171				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.44350				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.57442				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.13013				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.19306				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.53463				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.62560				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	111.84000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	110.21000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	113.70000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	112.38000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	112.05017				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.22473				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.47728				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	100.88254				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.79419				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 09/07/2021 Spot Bond					0.00000	101.68398				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	99.63608				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.22473				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.82910				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	99.62110				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.01263				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.46140				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.47005				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.37520				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.37520				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.27832				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.09941				0.00	0	
Total NNF038 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 NNF038										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	131.25713				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.85802				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.55437				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.89512				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.44652				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.44738				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.40617				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.33188				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.12635				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.47888				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.45912				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.36710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.21564				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.37883				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.80500	108.70388	6.80500	108.68411				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.43500	198.06445	2.43500	198.00699				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.37000	115.93534	9.37000	115.90634				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.10131	100.00000	13.07232				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	100.37606				0.00	0	6,000,00
Total NTC21 SPOT										0.00	0	6,000,00
Total For NTC21										0.00	0	6,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.56841				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.34661				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.92446				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.11252				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.11397				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.11623				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	100.18501				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.52311				0.00	500,000,000	19,500,000,00
Total NTC32 SPOT										0.00	500,000,000	19,500,000,00
Total For NTC32										0.00	500,000,000	19,500,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.01396				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.14278				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.97500	105.76984	5.97500	105.75292			17,925,000,000,000.00	3,000,000,000	1,500,000,00	
Total OML06 SPOT									17,925,000,000,000.00	3,000,000,000	1,500,000,00	
Total For OML06									17,925,000,000,000.00	3,000,000,000	1,500,000,00	
OML07 On 19/03/2025 Spot Bond			7.33000	114.50398	7.33000	114.48157			136,455,280,000,000.00	18,616,000,000	10,838,000,00	
Total OML07 SPOT									136,455,280,000,000.00	18,616,000,000	10,838,000,00	
Total For OML07									136,455,280,000,000.00	18,616,000,000	10,838,000,00	
OML09 On 14/09/2022 Spot Bond			6.16500	108.47891	6.16500	108.46102			0.00	0		
Total OML09 SPOT									0.00	0		
Total For OML09									0.00	0		
OML10 On 14/09/2025 Spot Bond			7.65500	116.21697	7.65500	116.19325			0.00	0	760,000,00	
Total OML10 SPOT									0.00	0	760,000,00	
Total For OML10									0.00	0	760,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.24022			0.00	0		
Total OML11 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 OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.00550				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.40414				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.47710				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.95683				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.71785				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.38617				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	101.09062				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.37260				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.50379				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.56639				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.57533				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.58426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.42000	113.74990	7.35000	114.06530			638,234,140,962,000.00	3,185,745,841,100	3,107,471,298,00
Total R186 SPOT									18,234,140,962,000.00	185,745,841,100	107,471,298,00
Total For R186									18,234,140,962,000.00	185,745,841,100	107,471,298,00
R197 On 07/12/2023 Spot Bond			1.25000	319.57632	1.23500	319.60516			6,253,361,000,000.00	5,002,688,800	49,867,568,00
Total R197 SPOT									6,253,361,000,000.00	5,002,688,800	49,867,568,00
Total For R197									6,253,361,000,000.00	5,002,688,800	49,867,568,00
R202 On 07/12/2033 Spot Bond			3.81000	236.60246	3.81000	236.52509			42,657,573,054,000.00	11,196,213,400	137,671,668,00
Total R202 SPOT									12,657,573,054,000.00	11,196,213,400	137,671,668,00
Total For R202									12,657,573,054,000.00	11,196,213,400	137,671,668,00
R2023 On 28/02/2023 Spot Bond			5.20000	106.47954	5.13500	106.57159			700,547,495,880,000.00	519,336,056,900	697,605,279,40
Total R2023 SPOT									10,547,495,880,000.00	519,336,056,900	697,605,279,40
Total For R2023									10,547,495,880,000.00	519,336,056,900	697,605,279,40
R2030 On 31/01/2030 Spot Bond			8.94500	97.55649	8.92500	97.64704			579,089,453,192,000.00	1,070,887,585,600	1,994,381,409,10
Total R2030 SPOT									9,089,453,192,000.00	1,070,887,585,600	1,994,381,409,10
Total For R2030									9,089,453,192,000.00	1,070,887,585,600	1,994,381,409,10
R2032 On 31/03/2032 Spot Bond			9.55500	93.20967	9.58000	93.02992			305,376,257,541,000.00	973,875,066,200	1,472,531,417,40
Total R2032 SPOT									15,376,257,541,000.00	973,875,066,200	1,472,531,417,40
Total For R2032									15,376,257,541,000.00	973,875,066,200	1,472,531,417,40
R2035 On 28/02/2035 Spot Bond			10.16500	93.32354	10.16000	93.33244			277,755,853,891,500.00	912,715,775,100	1,353,810,219,00
Total R2035 SPOT									7,755,853,891,500.00	912,715,775,100	1,353,810,219,00
Total For R2035									7,755,853,891,500.00	912,715,775,100	1,353,810,219,00
R2037 On 31/01/2037 Spot Bond			10.38500	88.92768	10.39500	88.83470			764,634,135,753,000.00	555,092,357,800	1,377,160,492,90
Total R2037 SPOT									14,634,135,753,000.00	555,092,357,800	1,377,160,492,90
Total For R2037									14,634,135,753,000.00	555,092,357,800	1,377,160,492,90
R2040 On 31/01/2040 Spot Bond			10.50500	91.34196	10.51500	91.24297			006,292,490,805,000.00	381,370,061,000	1,260,821,636,30
Total R2040 SPOT									16,292,490,805,000.00	381,370,061,000	1,260,821,636,30
Total For R2040									16,292,490,805,000.00	381,370,061,000	1,260,821,636,30
R2044 On 31/01/2044 Spot Bond			10.55500	88.00881	10.56000	87.94659			664,367,298,626,500.00	726,136,172,300	1,532,837,396,20
Total R2044 SPOT									14,367,298,626,500.00	726,136,172,300	1,532,837,396,20
Total For R2044									14,367,298,626,500.00	726,136,172,300	1,532,837,396,20
R2048 On 28/02/2048 Spot Bond			10.47000	87.35867	10.47500	87.29580			795,616,125,046,000.00	3,705,407,461,800	1,959,070,499,10
Total R2048 SPOT									15,616,125,046,000.00	3,705,407,461,800	1,959,070,499,10
Total For R2048									15,616,125,046,000.00	3,705,407,461,800	1,959,070,499,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Spot Bond			10.08000	72.30928	10.07500	72.31967		176,563,356,160,000.00	513,547,952,000	544,869,189,80	
Total R209 SPOT								176,563,356,160,000.00	513,547,952,000	544,869,189,80	
Total For R209								176,563,356,160,000.00	513,547,952,000	544,869,189,80	
R210 On 31/03/2028 Spot Bond			2.84000	208.91150	2.84000	208.84862		5,101,245,488,000.00	1,796,213,200	70,356,513,70	
Total R210 SPOT								5,101,245,488,000.00	1,796,213,200	70,356,513,70	
Total For R210								5,101,245,488,000.00	1,796,213,200	70,356,513,70	
R212 On 31/01/2022 Spot Bond			0.53000	174.11798	0.53000	174.07644		24,536,880,000,000.00	46,296,000,000	162,558,396,50	
Total R212 SPOT								24,536,880,000,000.00	46,296,000,000	162,558,396,50	
Total For R212								24,536,880,000,000.00	46,296,000,000	162,558,396,50	
R213 On 28/02/2031 Spot Bond			9.26000	87.91734	9.26000	87.89572		782,417,269,258,000.00	516,459,748,300	661,805,737,30	
Total R213 SPOT								782,417,269,258,000.00	516,459,748,300	661,805,737,30	
Total For R213								782,417,269,258,000.00	516,459,748,300	661,805,737,30	
R214 On 28/02/2041 Spot Bond			10.46500	69.20931	10.47500	69.12925		107,944,387,321,500.00	201,428,035,100	445,161,660,30	
Total R214 SPOT								107,944,387,321,500.00	201,428,035,100	445,161,660,30	
Total For R214								107,944,387,321,500.00	201,428,035,100	445,161,660,30	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.07508		0.00	0		
Total RDFB08 SPOT								0.00	0		
Total For RDFB08								0.00	0		
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.30962		0.00	0		
Total RDFB09 SPOT								0.00	0		
Total For RDFB09								0.00	0		
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.84195		0.00	0		
Total RDFB11 SPOT								0.00	0		
Total For RDFB11								0.00	0		
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.36720		0.00	0		
Total RDFB12 SPOT								0.00	0		
Total For RDFB12								0.00	0		
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.19356		0.00	0	14,000,00	
Total RDFB14 SPOT								0.00	0	14,000,00	
Total For RDFB14								0.00	0	14,000,00	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.43494		0.00	0		
Total RDFB15 SPOT								0.00	0		
Total For RDFB15								0.00	0		
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.02087		0.00	0		
Total RDFB16 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 RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.59456				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.33656				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.24109				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.90362				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.45720				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.87441				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.52620				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.56298				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.02729				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.78997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.37942				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.36387				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.36023				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.05815				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.37954				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.78964				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.02463				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.59386				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.03848				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.37041				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.03198				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	100.97499			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.70042			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			6.78500	106.42245	6.78500	106.40306			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.29500	95.15217	11.29500	95.12361			0.00	0	277,320,70
Total RW28 SPOT									0.00	0	277,320,70
Total For RW28									0.00	0	277,320,70
SBK23 On 28/05/2022 Spot Bond			5.29500	106.41691	5.29500	106.40180			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	100.75317			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	99.98991			0.00	820,000,000	410,000,00
Total SBS18 SPOT									0.00	820,000,000	410,000,00
Total For SBS18									0.00	820,000,000	410,000,00
SBS19 On 23/06/2021 Spot Bond			4.92500	100.00000	4.92500	99.98651			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.09500	113.09096	7.09500	113.06953		123,453,000,000.00		17,400,000	
Total SBS20 SPOT								123,453,000,000.00		17,400,000	
Total For SBS20								123,453,000,000.00		17,400,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.53944			0.00	0	
Total SBS21 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 SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.04000	113.33940	6.04000	113.32077				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.19500	104.74046	7.19500	104.72033				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.61500	110.54552	7.61500	110.52294				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.21500	113.85688	6.21500	113.83794				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.40500	112.14039	6.40500	112.12086				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.49000	111.21361	8.49000	111.18806				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.18500	102.58276	4.18500	102.57120				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.40500	107.15791	5.40500	107.14238				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.79500	115.57318	6.79500	115.55219				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.76500	116.37231	7.76500	116.34822				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.50000	111.75255	5.50000	111.73581				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.82943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.28711				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.73000	106.51144	4.73000	106.49768				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.90500	5.90500	5.90500	113.05026				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.44465				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.64614				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.83377				0.00	0	46,000,00
Total SBS55 SPOT										0.00	0	46,000,00
Total For SBS55										0.00	0	46,000,00
SBS56 On 12/06/2022 Spot Bond			5.13000	103.83586	5.13000	103.82149				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.75309				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.95686				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.46876				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.32083				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.35192				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.89134				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.13054				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.24091				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.88137				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.70116				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.30408				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.67500	316.44612	1.67500	316.36086				0.00	0	41,500,00
Total SBSI11 SPOT										0.00	0	41,500,00
Total For SBSI11										0.00	0	41,500,00
SBSI14 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	215.31651				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.09235				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.51173				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.30517				0.00	25,600,000	10,000,00
Total SBT103 SPOT										0.00	25,600,000	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT103										0.00	25,600,000	10,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.27802				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	100,000,00
Total SBT105 SPOT										0.00	0	100,000,00
Total For SBT105										0.00	0	100,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	103.39877				0.00	0	20,000,00
Total SBT201 SPOT										0.00	0	20,000,00
Total For SBT201										0.00	0	20,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.43446				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.23500	107.52690	7.23500	107.50602				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.63465				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.38104				0.00	2,000,000,000	1,000,000,00
Total SBT205 SPOT										0.00	2,000,000,000	1,000,000,00
Total For SBT205										0.00	2,000,000,000	1,000,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	104.85335				0.00	0	28,000,00
Total SBT206 SPOT										0.00	0	28,000,00
Total For SBT206										0.00	0	28,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	100.62413				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	101.78937				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.55548				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.69071				0.00	100,000,000	100,000,000
Total SLI4 SPOT										0.00	100,000,000	100,000,000
Total For SLI4										0.00	100,000,000	100,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.56747				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.54498				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.68665				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.56454				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.59191				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.59877				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.54992				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.59877				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.68178				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.65739				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.96937				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.61831				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.93500	110.35668	6.93500	110.33613				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.54785				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.34866				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.32795				0.00	2,000,000,000	1,000,000,000
Total SOLB01 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SOLB01										0.00	2,000,000,000	1,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.52749				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.94961				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.45585				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.47847				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	99.95409				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	100.10480				0.00	0	
Total SPG005 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 SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.11928				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.32575				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	101.16722				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.10606				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.37967				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.28358				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.06223				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.49500	3.49500	3.49500	146.86442				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.32500	114.20876	7.32500	114.18633				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.75000	90.89406	8.75000	90.87290				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.38893				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.05760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.53500	108.75650	6.53500	108.73739				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.70000	111.77350	4.70000	111.73411				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.31384				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.88093				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.65425				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
SSN047 On 08/12/2023 Spot Bond			2.26500	2.26500	2.26500	312.07464				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.86566				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.75411				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.99421				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	149.98021				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/01/2038 Spot Bond			4.90000	4.90000	4.90000	108.89869				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	107.11406				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.02000	4.02000	4.02000	194.35495				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.39168				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.38422				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.36585				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.10841				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.10576				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	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.01445				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.08250				0.00	0	
Total SSN078 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 SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	105.55500				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.41798				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.13324				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.74383				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.68500	4.68500	4.68500	216.90602				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.84376				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.03510				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.28806				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.38110				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.23997				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.59000	93.96974	9.59000	93.94542				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.33195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.01743				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.06500	93.87191	4.06500	193.82538				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.86500	88.81911	4.86500	213.11457				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.66451				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.60872				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.65603				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	100.90516				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN113 On 10/08/2021 Spot Bond					0.00000	100.59932				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	101.05027				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.77997				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.39219				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN117 On 19/08/2021 Spot Bond					0.00000	100.54945				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.54485				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.54370				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.13097				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.92000	105.89337	7.92000	105.87091				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.48359				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.25500	102.76602	4.25500	102.75425				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.41410				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.39672				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.43758				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.45738				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.17178	7.21000	102.14766				0.00	0	
Total T17A31 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 T17A31										0.00	0	
TFS14z On 28/10/2021 Spot Bond					0.00000	100.82493				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.56167				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.38195				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.71921				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.01567				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.67187				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.33362				0.00	1,180,000,000	590,000,00
Total TFS155 SPOT										0.00	1,180,000,000	590,000,00
Total For TFS155										0.00	1,180,000,000	590,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.88006				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.09230				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.18733				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.51934				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.59138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.95149				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.02098				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.42208				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.66650				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.88662				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	100.49574				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.25500	103.23182	4.25500	103.21999				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.76134				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.25500	102.86429	4.25500	102.85251				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.54865				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.60500				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.51223				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.79757				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.82160				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.56425				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.85108				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.36024				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D3 On 21/11/2021 Spot Bond					0.00000	101.21669				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.46550				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.83709				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.37915				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.45412				0.00	0	
Total TH15A8 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 TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.43500				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.49407				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.75775				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.81797				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.53486				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.92764				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.51404				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.77813				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.07397				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.69855				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.61013				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.34311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			8.49000	102.84183	8.49000	102.81822				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.67492				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.46193				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.44021				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.45932				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.93222	5.76000	101.91623				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.47843				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.50968				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.51142				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.50534				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.54699				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	100.53571				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.69160				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.76504				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.72185				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.49640				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.52759				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.68668				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.38365				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.04090				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.23500	105.88370	6.23500	105.86604				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.33500	109.13629	7.33500	109.11493				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.20905				0.00	0	
Total TL26 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 TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.17444				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.80000	106.32830	7.80000	106.30607				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.51401				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.06424				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.38875				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.63794				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.05500	109.43306	7.05500	109.41244				0.00	0	1,271,755,60
Total TN23 SPOT										0.00	0	1,271,755,60
Total For TN23										0.00	0	1,271,755,60
TN23/R On 06/11/2023 Spot Bond			100.00000	25.06201	100.00000	25.00685				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.37500	107.11527	8.37500	107.09100				0.00	0	6,716,912,70
Total TN25 SPOT										0.00	0	6,716,912,70
Total For TN25										0.00	0	6,716,912,70
TN25/R On 19/08/2025 Spot Bond			100.00000	15.64971	100.00000	15.61469				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.10000	99.99726	9.10000	99.97309				0.00	0	13,400,104,10
Total TN27 SPOT										0.00	0	13,400,104,10
Total For TN27										0.00	0	13,400,104,10
TN27/R On 14/11/2027 Spot Bond			100.00000	10.23132	100.00000	10.20881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.56000	101.76915	10.56000	101.74054				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	118.30384	8.00000	118.27850				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.81500	94.13565	11.81500	94.10613				0.00	0	1,830,000,00
Total TN40 SPOT										0.00	0	1,830,000,00
Total For TN40										0.00	0	1,830,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.16889	10.75000	102.13966				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	100.37443				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.37864				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.30198	7.61000	100.04082				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.32168				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.58282				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.24500	104.62660	6.24500	104.60912				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.57252				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3B On 14/11/2022 Spot Bond					0.00000	100.74275				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.82724				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.99836				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.05169				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.53500	108.56788	6.53500	108.54881				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.99836				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.05169				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.65063	8.62000	101.62719				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.51781				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.06425				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.42972				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.54775				0.00	0	
Total TRA5C1 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 TRA5C1										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	99.62579				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	98.97425				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.04303				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25€ On 29/11/2021 Spot Bond					0.00000	98.18572				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.94181				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.44623				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	96.31764				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	95.71329				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.86631				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.12268				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.99179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.02879				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 08/07/2021 Spot Bond					0.00000	100.86182				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	104.41748				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.26027				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.59769				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.29094				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.14062				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.14062				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.13424				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.05593				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.74000	109.04666	9.74000	109.01848				0.00	0	230,288,70
Total UG26 SPOT										0.00	0	230,288,70
Total For UG26										0.00	0	230,288,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.52545				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.58903				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.61836				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.74528				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.10146				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.91190				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.44416				0.00	2,090,400,000	1,045,200,000
Total VKE13 SPOT										0.00	2,090,400,000	1,045,200,000
Total For VKE13										0.00	2,090,400,000	1,045,200,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.42577				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.55321				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.57434				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.06068				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.16258				0.00	0	
Total WHL03 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	Options Interest
Total For WHL03									0.00	0	
Total for SPOT									1.88e+017	811,742,015,800	584,992,020,900
Total for SPOT :									1.88e+017	811,742,015,800	584,992,020,900
Total Futures									1.88e+017	811,742,017,422	584,993,037,300
Total Options									0.00	0	120,400
Grand Total:									1.88e+017	811,742,017,422	584,993,157,800