



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2021

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			11.24888	78.56414	11.13991	79.15212			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.48651	75.65224	11.37258	76.24891			0.00	0	
ES33	On	03/02/2022	Bond Future			11.73413	76.54089	11.61506	77.14565			0.00	0	
ES33	On	05/05/2022	Bond Future			11.98457	73.68685	11.86024	74.29953			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.80024	77.11545	11.68099	77.84247			0.00	0	4,71
ES42	On	04/11/2021	Bond Future			12.02684	73.70485	11.90203	74.44203			0.00	0	
ES42	On	03/02/2022	Bond Future			12.25537	74.57129	12.12496	75.31812			0.00	0	
ES42	On	05/05/2022	Bond Future			12.49482	71.21266	12.35838	71.96913			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			153.19951	153.19951	153.28153	153.28153			12,255,960.80	80	4,71
I2025	On	04/11/2021	Bond Future			154.88248	154.88248	154.96973	154.96973			0.00	0	
I2025	On	03/02/2022	Bond Future			155.13073	155.13073	155.22126	155.22126			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	05/05/2022	Bond Future			157.00111	157.00111	157.09409	157.09409			0.00	0	
Total I2025 Future												12,255,960.80	80	4,72
Total For I2025												12,255,960.80	80	4,72
I2029	On	05/08/2021	Bond Future			113.99431	113.99431	113.93521	113.93521			0.00	0	3,03
I2029	On	04/11/2021	Bond Future			114.07780	114.07780	114.02130	114.02130			0.00	0	
I2029	On	03/02/2022	Bond Future			115.41707	115.41707	115.36157	115.36157			0.00	0	
I2029	On	05/05/2022	Bond Future			115.61801	115.61801	115.56281	115.56281			0.00	0	
Total I2029 Future												0.00	0	3,03
Total For I2029												0.00	0	3,03
I2033	On	05/08/2021	Bond Future			107.57043	107.57043	108.29919	108.29919			0.00	0	8,97
I2033	On	04/11/2021	Bond Future			107.50408	107.50408	108.24398	108.24398			0.00	0	
I2033	On	03/02/2022	Bond Future			108.76606	108.76606	109.51625	109.51625			0.00	0	
I2033	On	05/05/2022	Bond Future			108.80804	108.80804	109.56813	109.56813			0.00	0	
Total I2033 Future												0.00	0	8,97
Total For I2033												0.00	0	8,97
I2038	On	05/08/2021	Bond Future			118.95129	118.95129	119.39895	119.39895			0.00	0	7,72
I2038	On	04/11/2021	Bond Future			120.25795	120.25795	120.71413	120.71413			0.00	0	
I2038	On	03/02/2022	Bond Future			119.90360	119.90360	120.36684	120.36684			0.00	0	
I2038	On	05/05/2022	Bond Future			121.34950	121.34950	121.81925	121.81925			0.00	0	
Total I2038 Future												0.00	0	7,72
Total For I2038												0.00	0	7,72
I2046	On	05/08/2021	Bond Future			108.94164	108.94164	109.65838	109.65838			0.00	0	18,05
I2046	On	04/11/2021	Bond Future			108.30193	108.30193	109.02972	109.02972			0.00	0	
I2046	On	03/02/2022	Bond Future			109.57361	109.57361	110.31141	110.31141			0.00	0	
I2046	On	05/05/2022	Bond Future			109.02416	109.02416	109.77177	109.77177			0.00	0	
Total I2046 Future												0.00	0	18,05
Total For I2046												0.00	0	18,05
I2050	On	05/08/2021	Bond Future			110.71868	110.71868	110.90552	110.90552			0.00	0	11,05
I2050	On	04/11/2021	Bond Future			111.93493	111.93493	112.12689	112.12689			0.00	0	
I2050	On	03/02/2022	Bond Future			111.28726	111.28726	111.48317	111.48317			0.00	0	
I2050	On	05/05/2022	Bond Future			112.62914	112.62914	112.82841	112.82841			0.00	0	
Total I2050 Future												0.00	0	11,05
Total For I2050												0.00	0	11,05
R186	On	05/08/2021	Bond Future			7.61775	113.93689	7.50754	114.45288		6.67	116,671,375.36	1,024	87,84
R186	On	04/11/2021	Bond Future			7.81748	115.16052	7.69951	115.68535		6.23	0.00	0	
R186	On	03/02/2022	Bond Future			8.02495	111.20282	7.89868	111.73532		6.12	0.00	0	
R186	On	05/05/2022	Bond Future			8.24861	112.51839	8.11323	113.05811		5.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												116,671,375.36	1,024	87,84
R186	On	05/08/2021	Bond Future	8.62	Call			5,081.27000	5.08127	4,569,530	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			5.98000	0.00598	10,230	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,125.25000	5.12525	4,613,290	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			5.66000	0.00566	9,690	7.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,037.26000	5.03726	4,525,750	7.40	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			6.31000	0.00631	10,790	7.40	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			914.54000	0.91454	1,093,420	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			309.59000	0.30959	383,620	6.79	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,669.96000	2.66996	2,321,990	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			900.78000	0.90078	1,077,640	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,700.09000	2.70009	2,350,110	6.37	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			887.18000	0.88718	1,062,030	6.37	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,639.98000	2.63998	2,294,030	6.36	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,775.03000	1.77503	1,499,290	6.24	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,461.06000	1.46106	1,710,150	6.24	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			4,960.62000	4.96062	4,509,820	6.79	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			949.19000	0.94919	792,030	5.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,605.45000	3.60545	3,980,790	5.91	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			962.52000	0.96252	803,740	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,575.22000	3.57522	3,948,940	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			976.27000	0.97627	815,840	5.92	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,545.42000	3.54542	3,917,490	5.92	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,964.31000	1.96431	2,204,450	5.81	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,741.49000	2.74149	2,444,780	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,997.76000	1.99776	2,240,770	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,764.55000	2.76455	2,466,410	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,981.18000	1.98118	2,222,760	5.80	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,787.30000	2.78730	2,487,720	5.81	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												116,671,375.36	1,024	118,15
R197	On	05/08/2021	Bond Future			321.96093	321.96093	321.92291	321.92291			0.00	0	1,17
R197	On	04/11/2021	Bond Future			325.49755	325.49755	325.46831	325.46831			0.00	0	
R197	On	03/02/2022	Bond Future			321.16870	321.16870	321.14372	321.14372			0.00	0	
R197	On	05/05/2022	Bond Future			325.04186	325.04186	325.01930	325.01930			0.00	0	
Total R197 Future												0.00	0	1,17
Total For R197												0.00	0	1,17
R202	On	05/08/2021	Bond Future			235.75626	235.75626	237.13868	237.13868			0.00	0	9,63
R202	On	04/11/2021	Bond Future			238.34589	238.34589	239.75042	239.75042			0.00	0	

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			236.81498	236.81498	238.23940	238.23940			0.00	0	
R202	On	05/05/2022	Bond Future			239.67056	239.67056	241.11402	241.11402			0.00	0	
Total R202 Future												0.00	0	9,63
Total For R202												0.00	0	9,63
R2023	On	05/08/2021	Bond Future			5.22498	107.17207	5.22032	107.17912		1.12	24,220,887.82	226	15,24
R2023	On	04/11/2021	Bond Future			5.39773	104.41607	5.38981	104.42615		1.14	0.00	0	
R2023	On	03/02/2022	Bond Future			5.59835	105.61688	5.58694	105.62862		1.09	0.00	0	
R2023	On	05/05/2022	Bond Future			5.85399	102.95567	5.83785	102.96840		1.04	0.00	0	
Total R2023 Future												24,220,887.82	226	15,24
R2023	On	05/08/2021	Bond Future	5.30	Call			182.55000	0.18255	175,710	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			62.13000	0.06213	62,340	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			193.23000	0.19323	186,300	1.03	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			57.71000	0.05771	57,830	1.03	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			172.14000	0.17214	165,400	1.02	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			66.83000	0.06683	67,140	1.02	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			632.14000	0.63214	640,550	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			28.39000	0.02839	26,840	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			654.81000	0.65481	663,340	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			29.86000	0.02986	28,260	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			643.44000	0.64344	651,920	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			31.40000	0.03140	29,730	0.88	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			87.19000	0.08719	84,120	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			610.56000	0.61056	619,230	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			81.32000	0.08132	78,390	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			625.42000	0.62542	634,230	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			84.23000	0.08423	81,220	0.86	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			617.97000	0.61797	626,700	0.86	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			232.00000	0.23200	235,900	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			600.97000	0.60097	592,100	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			229.57000	0.22957	233,430	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			590.17000	0.59017	581,380	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			234.46000	0.23446	238,400	1.05	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			595.56000	0.59556	586,730	1.05	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												24,220,887.82	226	15,24
R2030	On	05/08/2021	Bond Future			9.03788	94.18195	8.93345	94.76935		11.23	147,206,387.85	1,563	100,72
R2030	On	04/11/2021	Bond Future			9.22953	95.19371	9.11997	95.79012		10.79	8,567,433.90	90	100,72
R2030	On	03/02/2022	Bond Future			9.42902	92.28423	9.31406	92.88888		10.57	0.00	0	
R2030	On	05/05/2022	Bond Future			9.63905	93.37630	9.51846	93.98885		9.95	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Future												155,773,821.75	1,653	100,82	
R2030	On	05/08/2021	Bond Future	10.42	Call			7,940.08000	7.94008	7,354,570	12.90		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,806.09000	1.80609	1,409,780	11.36		0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			593.24000	0.59324	784,330	11.36		0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			2,736.31000	2.73631	3,224,480	10.76		0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			247.24000	0.24724	148,010	10.76		0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,318.63000	3.31863	2,805,550	11.76		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,574.46000	6.57446	5,993,650	12.62		0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			13.76000	0.01376	20,350	12.62		0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,544.31000	4.54431	3,989,150	12.11		0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			74.00000	0.07400	106,240	12.11		0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,397.38000	1.39738	1,742,300	11.09		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			4.01000	0.00401	6,000	12.89		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			7,335.19000	7.33519	6,751,140	12.78		0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			6.82000	0.00682	10,170	12.78		0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,568.09000	1.56809	1,937,430	11.05		0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			696.37000	0.69637	478,310	11.05		0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,309.19000	7.30919	7,895,280	10.35		0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			187.49000	0.18749	261,810	11.76		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			1,038.21000	1.03821	1,323,450	11.19		0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,131.61000	1.13161	829,450	11.19		0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			223.77000	0.22377	310,340	11.70		0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,084.00000	3.08400	2,583,170	11.70		0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,894.20000	15.89420	15,306,800	13.51		0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			810.83000	0.81083	568,350	11.09		0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.42	Put			3.82000	0.00382	5,710	12.90		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,990.31000	7.99031	7,404,710	12.91		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			3.64000	0.00364	5,440	12.91		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,889.82000	7.88982	7,304,410	12.89		0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	13.51		0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			2.00000	0.00200	0,690	10.35		0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Call			2,526.66000	2.52666	2,205,610	10.76		0.00	0	,
R2030	On	04/11/2021	Bond Future	8.27	Put			5,390.70000	5.39070	5,870,000	10.07		0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			593.67000	0.59367	476,560	10.07		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,364.73000	3.36473	3,739,000	10.46		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,426.54000	1.42654	1,204,400	10.46		0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,751.30000	11.75130	11,175,460	13.07		0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			101.95000	0.10195	122,520	13.07		0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			8,005.33000	8.00533	7,471,600	12.25		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/11/2021	Bond Future	10.60	Put			345.06000	0.34506	407,740	12.25	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,049.66000	8.04966	7,515,160	12.26	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			340.43000	0.34043	402,340	12.26	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,960.93000	7.96093	7,427,960	12.23	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			10,957.33000	10.95733	10,388,430	13.07	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			142.19000	0.14219	169,700	13.07	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			866.53000	0.86653	1,006,880	11.38	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			5,008.55000	5.00855	4,552,490	11.38	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			2,090.52000	2.09052	2,365,880	10.76	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			349.65000	0.34965	413,090	12.23	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			6,071.65000	6.07165	6,526,360	10.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,277.01000	3.27701	2,947,890	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			754.63000	0.75463	852,260	12.18	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,374.30000	4.37430	3,988,540	10.96	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,954.54000	1.95454	2,173,430	10.96	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			3,051.29000	3.05129	2,735,870	10.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,861.72000	2.86172	3,150,950	10.63	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,667.22000	2.66722	2,942,750	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			1,022.67000	1.02267	872,730	10.03	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,305.79000	3.30579	2,974,970	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,643.65000	2.64365	2,917,480	10.68	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,334.70000	3.33470	3,002,180	10.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,620.24000	2.62024	2,892,370	10.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,294.76000	2.29476	2,541,950	10.80	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,789.42000	3.78942	3,431,960	10.80	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,329.18000	4.32918	4,706,480	10.33	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,836.21000	1.83621	1,608,860	10.33	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,431.84000	8.43184	7,924,820	12.18	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			829.08000	0.82908	711,970	9.34	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,612.45000	4.61245	4,236,850	10.23	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			2,021.87000	2.02187	2,225,680	10.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,397.09000	5.39709	4,990,780	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,801.23000	3.80123	4,125,160	9.87	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,766.43000	6.76643	7,221,620	9.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,213.86000	1.21386	1,056,500	9.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,216.87000	8.21687	8,712,310	9.34	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			2,936.71000	2.93671	2,648,090	9.87	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,051.30000	2.05130	2,257,540	10.45	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,444.25000	2.44425	2,681,200	10.23	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,430.96000	5.43096	5,023,430	10.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.20	Put			2,036.54000	2.03654	2,241,560	10.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,464.89000	5.46489	5,056,150	10.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,199.79000	5.19979	5,594,020	9.61	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,921.31000	1.92131	1,702,990	9.61	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,470.24000	8.47024	7,979,690	11.32	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1,109.94000	1.10994	1,231,940	11.32	0.00	0	1,80
Total R2030 Option												0.00	0	29,24
Total For R2030												155,773,821.75	1,653	130,07
R2032	On	05/08/2021	Bond Future			9.72809	93.31634	9.61869	93.98776		12.62	32,940,668.02	353	122,13
R2032	On	04/11/2021	Bond Future			9.92627	90.17409	9.81189	90.85532		12.86	0.00	0	5
R2032	On	03/02/2022	Bond Future			10.12855	91.21163	10.00908	91.90197		12.25	0.00	0	
R2032	On	05/05/2022	Bond Future			10.33715	88.14424	10.21235	88.84358		12.22	0.00	0	
Total R2032 Future												32,940,668.02	353	122,15
R2032	On	05/08/2021	Bond Future	11.36	Call			9,938.51000	9.93851	9,267,900	14.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			1.57000	0.00157	2,380	14.80	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,991.12000	9.99112	9,320,480	14.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			1.49000	0.00149	2,270	14.81	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,885.85000	9.88585	9,215,280	14.79	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			1.65000	0.00165	2,500	14.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			288.91000	0.28891	340,290	15.71	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,744.07000	10.74407	10,113,660	15.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			285.50000	0.28550	336,320	15.73	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,649.58000	10.64958	10,020,310	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,575.51000	2.57551	2,904,480	12.93	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,683.84000	2.68384	2,331,580	12.93	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,810.78000	15.81078	15,138,750	15.79	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			292.35000	0.29235	344,310	15.70	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			41.06000	0.04106	50,260	15.79	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,696.83000	10.69683	10,066,980	15.71	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,305.01000	4.30501	4,761,030	12.42	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,357.25000	1.35725	1,132,040	12.42	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,773.60000	6.77360	6,264,730	13.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,526.05000	1.52605	1,707,520	13.28	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,480.83000	4.48083	4,063,400	12.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,529.73000	2.52973	2,802,640	12.54	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,745.93000	4.74593	5,165,610	11.90	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,623.75000	5.62375	5,155,630	12.91	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,948.07000	1.94807	2,170,290	12.91	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,779.54000	3.77954	3,400,120	12.36	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	Op Intere
R2032	On	03/02/2022	Bond Future	10.14	Put		3,023.41000	3.02341	3,334,330	12.36	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		6,515.36000	6.51536	7,020,910	11.44	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		2,304.67000	2.30467	2,026,080	11.94	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,836.07000	4.83607	4,401,500	12.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,323.57000	2.32357	2,579,340	12.65	0.00	0	15'
R2032	On	03/02/2022	Bond Future	9.81	Call		2,803.38000	2.80338	2,487,240	12.11	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,969.87000	3.96987	4,344,070	12.11	0.00	0	15'
R2032	On	03/02/2022	Bond Future	8.91	Put		7,614.83000	7.61483	8,160,640	11.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		2,206.22000	2.20622	1,935,560	11.90	0.00	0	40'
R2032	On	03/02/2022	Bond Future	10.43	Call		4,764.13000	4.76413	4,332,940	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,363.52000	2.36352	2,622,670	12.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,800.18000	4.80018	4,367,300	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,343.60000	2.34360	2,601,060	12.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,728.45000	4.72845	4,298,950	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1,270.04000	1.27004	1,085,250	11.44	0.00	0	5'
R2032	On	03/02/2022	Bond Future	11.13	Put		1,313.56000	1.31356	1,473,070	13.52	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		5,129.35000	5.12935	4,681,580	12.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,171.23000	2.17123	2,413,800	12.74	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,603.57000	4.60357	5,015,320	11.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,383.86000	2.38386	2,644,700	12.62	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		912.91000	0.91291	768,380	11.26	0.00	0	15'
R2032	On	03/02/2022	Bond Future	11.13	Call		7,517.12000	7.51712	6,986,290	13.52	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,636.72000	6.63672	6,155,560	12.93	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		2,187.25000	2.18725	2,405,430	12.93	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,673.94000	6.67394	6,191,530	12.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,171.95000	2.17195	2,388,880	12.94	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,599.26000	6.59926	6,119,350	12.92	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,202.36000	2.20236	2,421,790	12.92	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											32,940,668.02	353	127,00
R2035	On	05/08/2021	Bond Future			10.32343	93.49919	10.21917	94.19774	13.89	20,663,320.99	221	81,43
R2035	On	04/11/2021	Bond Future			10.52299	90.02921	10.41418	90.73787	14.26	0.00	0	
R2035	On	03/02/2022	Bond Future			10.73001	91.06469	10.61646	91.78284	13.63	0.00	0	
R2035	On	05/05/2022	Bond Future			10.93498	87.66409	10.81668	88.39145	13.70	0.00	0	
Total R2035 Future											20,663,320.99	221	81,43
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		44,009.53000	44.00953	44,708,080	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		3,876.83000	3.87683	3,277,010	14.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			272.85000	0.27285	371,580	14.73	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,107.12000	2.10712	2,567,040	13.60	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,892.95000	43.89295	44,591,500	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			750.72000	0.75072	512,090	13.60	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,126.24000	44.12624	44,824,790	12.47	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,328.51000	7.32851	6,643,490	15.79	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			31.87000	0.03187	45,400	15.79	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			2,025.00000	2.02500	1,736,770	14.12	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,346.22000	2.34622	2,639,030	14.71	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Call			3,679.87000	3.67987	3,264,020	14.71	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			18,818.42000	18.81842	18,115,190	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			666.26000	0.66626	767,590	16.69	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,626.63000	5.62663	5,113,510	15.49	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,414.63000	1.41463	1,610,170	15.49	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,561.20000	3.56120	3,952,800	14.24	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,997.34000	1.99734	1,711,730	14.11	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			3,982.26000	3.98226	4,402,690	14.12	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			251.07000	0.25107	293,450	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,681.71000	12.68171	12,014,860	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			247.13000	0.24713	288,940	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,584.36000	12.58436	11,918,660	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			25.02000	0.02502	30,450	17.58	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			8,830.95000	8.83095	8,223,620	16.69	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			3,603.33000	3.60333	3,192,280	14.68	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,398.01000	2.39801	2,695,620	14.68	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,022.21000	4.02221	4,445,260	14.11	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			255.06000	0.25506	298,020	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,342.95000	2.34295	2,025,890	14.24	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			12,633.04000	12.63304	11,966,760	17.58	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			6,177.59000	6.17759	5,643,590	15.70	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			1,237.24000	1.23724	1,411,900	15.70	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			5,004.27000	5.00427	5,421,510	13.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,693.92000	2.69392	2,393,010	13.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,232.66000	8.23266	7,683,650	15.24	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			5,640.54000	5.64054	6,090,350	13.25	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,264.90000	2.26490	1,996,560	13.25	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			6,747.80000	6.74780	6,242,880	14.71	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			1,369.81000	1.36981	1,522,270	15.47	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			6,285.48000	6.28548	5,796,810	14.55	0.00	0	

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	11.28	Put		2,205.87000	2.20587	2,435,350	14.55	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put		7,481.22000	7.48122	8,010,960	12.78	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Call		1,362.81000	1.36281	1,174,400	12.78	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		6,078.37000	6.07837	5,597,380	14.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Put		1,540.71000	1.54071	1,709,850	15.24	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call		5,271.62000	5.27162	4,823,300	14.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Put		2,696.33000	2.69633	2,966,160	14.19	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.24	Put		2,278.01000	2.27801	2,513,620	14.50	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.22	Call		6,037.03000	6.03703	5,557,600	14.47	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.22	Put		2,314.93000	2.31493	2,553,650	14.47	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.39	Put		2,018.45000	2.01845	2,231,680	14.71	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		3,887.04000	3.88704	3,508,460	13.76	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Put		3,674.03000	3.67403	4,013,600	13.76	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.05	Put		2,653.33000	2.65333	2,919,760	14.22	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		4,668.12000	4.66812	5,067,170	13.50	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Call		2,949.22000	2.94922	2,630,120	13.50	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call		8,906.16000	8.90616	8,340,470	15.47	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.23	Put		2,296.53000	2.29653	2,533,690	14.48	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.24	Call		6,119.52000	6.11952	5,636,980	14.50	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.05	Call		5,350.40000	5.35040	4,898,680	14.22	0.00	0	1,60
R2035	On	05/05/2022	Bond Future	11.65	Call		7,422.57000	7.42257	6,920,320	14.66	0.00	0	1,60
R2035	On	05/05/2022	Bond Future	11.65	Put		2,480.34000	2.48034	2,705,450	14.66	0.00	0	1,60
R2035	On	05/05/2022	Bond Future	11.63	Call		7,342.47000	7.34247	6,842,730	14.64	0.00	0	1,60
R2035	On	05/05/2022	Bond Future	11.63	Put		2,514.04000	2.51404	2,741,660	14.64	0.00	0	1,60
R2035	On	05/05/2022	Bond Future	11.64	Call		7,382.35000	7.38235	6,881,350	14.65	0.00	0	1,60
R2035	On	05/05/2022	Bond Future	11.64	Put		2,496.99000	2.49699	2,723,350	14.65	0.00	0	1,60
Total R2035 Option											0.00	0	13,100
Total For R2035											20,663,320.99	221	94,600
R2037	On	05/08/2021	Bond Future			10.56762	84.65995	10.45333	85.42500	15.26	59,600,604.80	704	125,200
R2037	On	04/11/2021	Bond Future			10.75859	85.56946	10.63955	86.34522	14.92	0.00	0	125,200
R2037	On	03/02/2022	Bond Future			10.95660	82.29911	10.83258	83.08506	15.00	0.00	0	125,200
R2037	On	05/05/2022	Bond Future			11.16055	83.27325	11.03143	84.06920	14.39	0.00	0	125,200
Total R2037 Future											59,600,604.80	704	125,200
R2037	On	05/08/2021	Bond Future	12.27	Call		11,036.38000	11.03638	10,272,330	18.46	0.00	0	125,200
R2037	On	05/08/2021	Bond Future	12.27	Put		1.89000	0.00189	2,890	18.46	0.00	0	125,200
R2037	On	05/08/2021	Bond Future	12.28	Call		11,090.86000	11.09086	10,326,760	18.46	0.00	0	125,200
R2037	On	05/08/2021	Bond Future	12.28	Put		1.79000	0.00179	2,740	18.46	0.00	0	125,200
R2037	On	05/08/2021	Bond Future	12.26	Call		10,981.84000	10.98184	10,217,840	18.46	0.00	0	125,200
R2037	On	05/08/2021	Bond Future	12.26	Put		2.00000	0.00200	3,050	18.46	0.00	0	125,200

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		229.89000	0.22989	273,620	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		6,454.17000	6.45417	5,859,240	16.54	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		12,887.68000	12.88768	12,155,060	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		226.29000	0.22629	269,430	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,935.32000	12.93532	12,202,120	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		222.74000	0.22274	265,300	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,840.04000	12.84004	12,108,010	18.47	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		10,379.91000	10.37991	9,684,570	18.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		460.47000	0.46047	540,890	18.09	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,138.89000	1.13889	1,319,720	16.54	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,063.32000	6.06332	5,535,750	15.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,258.28000	2.25828	2,516,660	15.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,104.46000	6.10446	5,575,180	15.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,239.96000	2.23996	2,496,630	15.92	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,145.89000	6.14589	5,614,920	15.94	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,222.00000	2.22200	2,476,980	15.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,538.15000	2.53815	2,790,860	15.31	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,264.25000	7.26425	6,719,610	15.33	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,521.25000	2.52125	2,772,560	15.33	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,304.22000	7.30422	6,758,190	15.34	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,504.46000	2.50446	2,754,380	15.34	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,224.33000	7.22433	6,681,090	15.31	0.00	0	
Total R2037 Option											0.00	0	1,20
Total For R2037											59,600,604.80	704	126,46
R2040	On	05/08/2021	Bond Future			10.72151	86.53874	10.60212	87.39320	15.85	3,461,549.60	40	85,66
R2040	On	04/11/2021	Bond Future			10.90868	87.46846	10.78434	88.33464	15.51	0.00	0	
R2040	On	03/02/2022	Bond Future			11.10269	83.96973	10.97314	84.84715	15.63	0.00	0	
R2040	On	05/05/2022	Bond Future			11.30199	84.96371	11.16711	85.85218	14.98	0.00	0	
Total R2040 Future											3,461,549.60	40	85,66
R2040	On	05/08/2021	Bond Future	12.48	Call		12,037.41000	12.03741	11,183,800	19.17	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		1.45000	0.00145	2,300	19.17	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,094.10000	12.09410	11,240,450	19.19	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		78.66000	0.07866	117,100	17.99	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,512.93000	6.51293	5,696,910	17.99	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		23,517.77000	23.51777	22,663,310	19.20	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		1.38000	0.00138	2,190	19.19	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		11,980.65000	11.98065	11,127,080	19.16	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	19.20	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		1.52000	0.00152	2,410	19.16	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	05/08/2021	Bond Future	11.05	Put			413.71000	0.41371	581,620	16.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,551.96000	3.55196	2,865,410	16.91	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call			13,355.83000	13.35583	12,542,650	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			267.36000	0.26736	320,360	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			13,256.40000	13.25640	12,444,640	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			275.68000	0.27568	330,100	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			13,306.12000	13.30612	12,493,650	19.25	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			271.49000	0.27149	325,200	19.25	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,475.62000	2.47562	2,767,260	16.81	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			6,508.12000	6.50812	5,920,460	16.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,455.88000	2.45588	2,745,640	16.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			6,421.25000	6.42125	5,837,370	16.79	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,495.51000	2.49551	2,789,050	16.79	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			6,464.65000	6.46465	5,878,870	16.81	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,391.31000	1.39131	1,546,660	17.86	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			7,547.01000	7.54701	6,948,620	16.09	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,833.67000	2.83367	3,123,750	16.09	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,588.73000	7.58873	6,988,760	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,814.86000	2.81486	3,103,360	16.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,505.06000	7.50506	6,908,240	16.07	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,987.79000	10.98779	11,692,520	13.90	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			1,229.25000	1.22925	1,045,510	13.90	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,963.29000	6.96329	7,515,200	14.60	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,843.67000	2.84367	2,507,110	14.60	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			12,498.46000	12.49846	11,765,340	17.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,852.33000	2.85233	3,143,980	16.07	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												3,461,549.60	40	91,95
R2044	On	05/08/2021	Bond Future			10.78920	83.13717	10.66972	84.00354		16.56	24,691,739.49	297	62,86
R2044	On	04/11/2021	Bond Future			10.96859	84.03032	10.84418	84.90838		16.20	0.00	0	
R2044	On	03/02/2022	Bond Future			11.15432	80.61720	11.02471	81.50655		16.32	0.00	0	
R2044	On	05/05/2022	Bond Future			11.34473	81.57153	11.20978	82.47211		15.65	0.00	0	
Total R2044 Future												24,691,739.49	297	62,86
R2044	On	05/08/2021	Bond Future	12.60	Call			12,344.20000	12.34420	11,478,500	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			1.12000	0.00112	1,790	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			12,399.83000	12.39983	11,534,090	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			1.06000	0.00106	1,690	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			12,288.49000	12.28849	11,422,830	20.08	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			1.18000	0.00118	1,890	20.08	0.00	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		13.06157000	13.06157	12,241,790	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		295.73000	0.29573	354,010	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,963.54000	12.96354	12,145,260	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		304.73000	0.30473	364,510	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		13,012.56000	13.01256	12,193,520	20.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		300.20000	0.30020	359,220	20.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,456.79000	2.45679	2,755,430	17.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,326.92000	6.32692	5,734,230	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,436.90000	2.43690	2,733,560	17.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		6,239.37000	6.23937	5,650,660	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,477.06000	2.47706	2,777,700	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,283.00000	6.28300	5,692,290	17.15	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,466.50000	7.46650	6,863,890	16.84	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,911.24000	2.91124	3,209,210	16.84	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,508.49000	7.50849	6,904,270	16.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,892.24000	2.89224	3,188,600	16.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,424.83000	7.42483	6,823,830	16.82	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,930.65000	2.93065	3,230,230	16.82	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											24,691,739.49	297	62,86
R2048	On	05/08/2021	Bond Future			10.71665	86.68448	10.59700	87.58222	16.22	13,436,094.40	155	171,1'
R2048	On	04/11/2021	Bond Future			10.89231	83.20436	10.76763	84.11408	16.68	0.00	0	
R2048	On	03/02/2022	Bond Future			11.07372	84.16139	10.94374	85.08284	15.95	0.00	0	
R2048	On	05/05/2022	Bond Future			11.25204	80.74224	11.11675	81.67527	16.10	0.00	0	
Total R2048 Future											13,436,094.40	155	171,11
R2048	On	05/08/2021	Bond Future	12.51	Call		12,554.65000	12.55465	11,657,660	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1.23000	0.00123	1,980	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		12,611.22000	12.61122	11,714,200	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1.16000	0.00116	1,880	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,610.09000	4.61009	3,826,260	17.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		1,859.22000	1.85922	2,387,910	16.22	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,879.48000	2.87948	2,229,840	16.96	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,455.95000	1.45595	1,908,940	16.38	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1.30000	0.00130	2,090	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,887.65000	4.88765	5,712,400	15.25	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		144.17000	0.14417	71,180	15.25	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		251.82000	0.25182	365,730	17.67	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,497.99000	12.49799	11,601,040	19.67	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		1,478.67000	1.47867	1,033,920	16.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	10.50	Call		1,118.88000	1.11888	749,830	16.22	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		2,877.78000	2.87778	3,549,300	15.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		574.52000	0.57452	348,300	15.90	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		638.33000	0.63833	886,430	16.96	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		297.58000	0.29758	357,300	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		354.06000	0.35406	261,070	14.86	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		13,394.94000	13.39494	12,544,190	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		293.14000	0.29314	352,110	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,444.59000	13.44459	12,593,090	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		288.76000	0.28876	346,980	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,345.27000	13.34527	12,495,270	20.76	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,189.61000	5.18961	5,800,490	16.01	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,614.64000	1.61464	1,315,800	16.01	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		9,804.93000	9.80493	10,621,660	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,289.78000	6.28978	5,688,980	16.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,669.44000	2.66944	2,990,090	16.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,334.30000	6.33430	5,731,410	17.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,647.93000	2.64793	2,966,490	17.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,378.89000	6.37889	5,773,920	17.02	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,626.60000	2.62660	2,943,080	17.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,939.71000	2.93971	3,248,710	17.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,439.93000	7.43993	6,819,330	17.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,979.66000	2.97966	3,292,090	17.12	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,482.80000	7.48280	6,860,480	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,959.62000	2.95962	3,270,330	17.14	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,525.72000	7.52572	6,901,690	17.16	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											13,436,094.40	155	176,11
R209	On	05/08/2021	Bond Future			10.28185	72.08092	10.17244	72.72062	15.38	648,728.28	9	28,70
R209	On	04/11/2021	Bond Future			10.45821	69.71524	10.34450	70.36389	15.75	0.00	0	4,70
R209	On	03/02/2022	Bond Future			10.63677	70.51738	10.51872	71.17447	15.11	0.00	0	
R209	On	05/05/2022	Bond Future			10.81897	68.21039	10.69643	68.87585	15.16	0.00	0	
Total R209 Future											648,728.28	9	33,40
R209	On	05/08/2021	Bond Future	11.80	Call		8,721.77000	8.72177	8,083,680	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		3.22000	0.00322	4,830	18.34	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,770.26000	8.77026	8,132,090	18.35	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		3.08000	0.00308	4,610	18.35	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,673.24000	8.67324	8,035,230	18.32	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		3.38000	0.00338	5,070	18.32	0.00	0	

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	Call		650.73000	0.65073	519,530	14.59	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,795.75000	9.79575	9,199,110	19.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		298.15000	0.29815	350,160	19.32	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,838.81000	9.83881	9,241,600	19.34	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,979.35000	2.97935	2,609,550	16.05	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		294.73000	0.29473	346,170	19.34	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,752.68000	9.75268	9,156,610	19.30	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		301.61000	0.30161	354,190	19.30	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,094.46000	2.09446	2,373,310	16.05	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,748.25000	5.74825	6,265,700	14.59	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,589.28000	1.58928	1,340,550	15.45	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,607.89000	3.60789	4,007,810	15.45	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		9,019.27000	9.01927	8,433,810	18.96	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		367.32000	0.36732	430,510	18.96	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,081.75000	2.08175	2,310,900	15.73	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,900.08000	4.90008	4,470,600	15.75	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,064.34000	2.06434	2,291,950	15.75	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,829.13000	4.82913	4,402,720	15.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,099.10000	2.09910	2,329,780	15.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,864.66000	4.86466	4,436,720	15.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,174.70000	6.17470	5,723,320	16.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,274.35000	2.27435	2,488,430	16.29	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,209.57000	6.20957	5,756,990	16.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,258.95000	2.25895	2,471,830	16.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		6,140.10000	6.14010	5,689,920	16.28	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,290.07000	2.29007	2,505,350	16.28	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											648,728.28	9	60,90
R210	On	05/08/2021	Bond Future			209.11917	209.11917	209.08502	209.08502		0.00	0	1,40
R210	On	04/11/2021	Bond Future			208.63251	208.63251	208.60387	208.60387		0.00	0	
R210	On	03/02/2022	Bond Future			211.08194	211.08194	211.05598	211.05598		0.00	0	
R210	On	05/05/2022	Bond Future			210.79110	210.79110	210.76659	210.76659		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	05/08/2021	Bond Future			173.05756	173.05756	173.03967	173.03967		0.00	0	2,40
R212	On	04/11/2021	Bond Future			174.95870	174.95870	174.94554	174.94554		0.00	0	
Total R212 Future											0.00	0	2,40
Total For R212											0.00	0	2,40
R213	On	05/08/2021	Bond Future			9.41605	88.10524	9.30656	88.72018	12.13	5,462,524.88	62	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			9.60825	85.52257	9.49378	86.14654		12.24	0.00	0	
R213	On	03/02/2022			9.80782	86.50614	9.68814	87.13854		11.61	0.00	0	
R213	On	05/05/2022			10.00695	83.99741	9.88198	84.63801		11.42	0.00	0	
Total R213 Future											5,462,524.88	62	9,02
R213	On	05/08/2021	10.85	Call			8,166.98000	8.16698	7,553,970	14.18	0.00	0	
R213	On	05/08/2021	10.85	Put			3.78000	0.00378	5,710	14.18	0.00	0	
R213	On	05/08/2021	10.86	Call			8,216.30000	8.21630	7,603,210	14.19	0.00	0	
R213	On	05/08/2021	10.14	Call			4,621.63000	4.62163	4,042,450	13.40	0.00	0	
R213	On	05/08/2021	10.14	Put			81.53000	0.08153	117,290	13.40	0.00	0	
R213	On	05/08/2021	9.34	Put			1,016.56000	1.01656	1,307,740	12.22	0.00	0	
R213	On	05/08/2021	10.86	Put			3.60000	0.00360	5,450	14.19	0.00	0	
R213	On	05/08/2021	10.84	Call			8,117.62000	8.11762	7,504,710	14.17	0.00	0	
R213	On	05/08/2021	9.34	Call			1,204.98000	1.20498	881,220	12.22	0.00	0	
R213	On	05/08/2021	10.84	Put			3.96000	0.00396	5,990	14.17	0.00	0	
R213	On	05/08/2021	10.78	Call			7,820.82000	7.82082	7,208,560	14.11	0.00	0	
R213	On	05/08/2021	10.78	Put			5.28000	0.00528	7,960	14.11	0.00	0	
R213	On	04/11/2021	11.11	Call			8,616.61000	8.61661	8,052,960	14.37	0.00	0	
R213	On	04/11/2021	11.11	Put			331.74000	0.33174	392,060	14.37	0.00	0	
R213	On	04/11/2021	11.09	Call			8,529.06000	8.52906	7,966,820	14.34	0.00	0	
R213	On	04/11/2021	11.09	Put			340.12000	0.34012	401,850	14.34	0.00	0	
R213	On	04/11/2021	11.10	Call			8,572.82000	8.57282	8,009,870	14.36	0.00	0	
R213	On	04/11/2021	11.10	Put			335.90000	0.33590	396,920	14.36	0.00	0	
R213	On	03/02/2022	10.60	Call			6,025.21000	6.02521	5,560,190	12.43	0.00	0	
R213	On	03/02/2022	10.60	Put			1,358.03000	1.35803	1,525,410	12.43	0.00	0	4:
R213	On	03/02/2022	10.00	Call			3,933.65000	3.93365	3,555,790	11.78	0.00	0	
R213	On	03/02/2022	10.00	Put			2,298.52000	2.29852	2,553,060	11.78	0.00	0	4:
R213	On	03/02/2022	9.22	Put			4,407.38000	4.40738	4,801,450	11.21	0.00	0	
R213	On	03/02/2022	10.25	Call			4,760.28000	4.76028	4,342,910	12.02	0.00	0	
R213	On	03/02/2022	10.25	Put			1,843.90000	1.84390	2,058,930	12.02	0.00	0	10
R213	On	03/02/2022	9.76	Call			3,220.35000	3.22035	2,883,700	11.62	0.00	0	
R213	On	03/02/2022	9.76	Put			2,839.90000	2.83990	3,135,650	11.62	0.00	0	10
R213	On	03/02/2022	8.80	Put			5,986.07000	5.98607	6,455,000	10.84	0.00	0	
R213	On	03/02/2022	9.15	Call			1,726.11000	1.72611	1,500,640	11.15	0.00	0	2:
R213	On	03/02/2022	10.15	Call			4,422.31000	4.42231	4,020,270	11.92	0.00	0	
R213	On	03/02/2022	10.15	Put			2,015.32000	2.01532	2,245,680	11.92	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,729.36000	2.72936	2,424,970	11.49	0.00	0	
R213	On	03/02/2022	9.58	Put			3,306.10000	3.30610	3,634,110	11.49	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,735.28000	6.73528	7,230,740	10.77	0.00	0	
R213	On	03/02/2022	9.22	Call			1,873.65000	1.87365	1,635,320	11.21	0.00	0	4:

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	9.97	Call		3,840.97000	3.84097	3,468,120	11.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,361.34000	2.36134	2,620,890	11.76	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,871.84000	3.87184	3,497,310	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,340.34000	2.34034	2,598,210	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,810.21000	3.81021	3,439,040	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,095.25000	1.09525	931,780	10.84	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,276.56000	1.27656	1,435,470	12.52	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		4,489.10000	4.48910	4,083,940	11.94	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,979.90000	1.97990	2,207,140	11.94	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,647.09000	4.64709	5,054,020	11.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,382.50000	2.38250	2,643,730	11.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		867.11000	0.86711	730,170	10.77	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		6,288.00000	6.28800	5,814,510	12.52	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,765.25000	5.76525	5,329,530	11.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,975.17000	1.97517	2,180,050	11.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,799.55000	5.79955	5,362,620	11.95	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,960.98000	1.96098	2,164,650	11.95	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,731.00000	5.73100	5,296,500	11.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,989.46000	1.98946	2,195,560	11.93	0.00	0	
Total R213 Option											0.00	0	2,800
Total For R213											5,462,524.88	62	11,800
R214	On	05/08/2021	Bond Future			10.71678	68.65026	10.59723	69.35841	16.40	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.89305	66.11073	10.76880	66.82833	16.87	0.00	0	
R214	On	03/02/2022	Bond Future			11.07473	66.87113	10.94556	67.59797	16.17	0.00	0	
R214	On	05/05/2022	Bond Future			11.25333	64.38255	11.11924	65.11858	16.29	0.00	0	
Total R214 Future											0.00	0	17,800
R214	On	05/08/2021	Bond Future	12.02	Call		7,718.05000	7.71805	7,015,040	19.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		9.13000	0.00913	14,270	19.25	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,766.69000	7.76669	7,063,460	19.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		8.75000	0.00875	13,670	19.26	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,669.38000	7.66938	6,966,580	19.24	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		9.54000	0.00954	14,890	19.24	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		9,195.70000	9.19570	8,551,630	20.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		405.00000	0.40500	478,530	20.86	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		9,237.61000	9.23761	8,592,810	20.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		400.68000	0.40068	473,480	20.88	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		9,279.50000	9.27950	8,633,980	20.91	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		396.41000	0.39641	468,490	20.91	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,270.34000	2.27034	2,533,960	17.10	0.00	0	

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		4,754.89000	4.75489	4,295,080	17.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,307.15000	2.30715	2,574,180	17.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,789.79000	4.78979	4,328,270	17.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,288.67000	2.28867	2,553,990	17.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,824.77000	4.82477	4,361,550	17.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,832.71000	5.83271	5,349,240	17.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,483.83000	2.48383	2,736,390	17.25	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,764.57000	5.76457	5,283,880	17.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,517.56000	2.51756	2,772,900	17.22	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,798.62000	5.79862	5,316,530	17.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,500.64000	2.50064	2,754,580	17.23	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,88
Total for Bond											469,827,276.19	4,824	1,106,74
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			784.07000	784.07000	789.55700	789.55700				39,203,500.00	5	98
GOVI On 04/11/2021 GOVI			792.57200	792.57200	798.14200	798.14200				0.00	0	
GOVI On 03/02/2022 GOVI			801.67700	801.67700	807.32400	807.32400				0.00	0	
GOVI On 05/05/2022 GOVI			811.14800	811.14800	816.86800	816.86800				0.00	0	
Total GOVI Future										39,203,500.00	5	98
GOVI On 05/08/2021 GOVI	719.14	Call			704,170.00000	70.41700	649,300,000			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			704,070.00000	70.40700	649,200,000			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			704,270.00000	70.42700	649,400,000			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	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			697,420.00000	69.74200	641,720,000			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			697,320.00000	69.73200	641,620,000			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			697,220.00000	69.72200	641,520,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			145,640.00000	14.56400	89,170,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Call			145,840.00000	14.58400	89,370,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			145,740.00000	14.57400	89,270,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			286,180.00000	28.61800	228,980,000		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			286,380.00000	28.63800	229,180,000		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			286,280.00000	28.62800	229,080,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												39,203,500.00	5	9€
Total for GOVI												39,203,500.00	5	9€
AL37	On	05/08/2021	Index Future			789.38700	789.38700	792.92800	792.92800			0.00	0	
AL37	On	04/11/2021	Index Future			797.94600	797.94600	801.54900	801.54900			0.00	0	
AL37	On	03/02/2022	Index Future			807.11300	807.11300	810.77000	810.77000			0.00	0	
AL37	On	05/05/2022	Index Future			816.64800	816.64800	820.35400	820.35400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			904.11000	904.11000	910.05500	910.05500			0.00	0	
AL7T	On	04/11/2021	Index Future			913.91300	913.91300	919.95000	919.95000			0.00	0	
AL7T	On	03/02/2022	Index Future			924.41300	924.41300	930.53300	930.53300			0.00	0	
AL7T	On	05/05/2022	Index Future			935.33300	935.33300	941.53300	941.53300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			793.87700	793.87700	799.47500	799.47500			0.00	0	1'
ALBI	On	04/11/2021	Index Future			802.48500	802.48500	808.16800	808.16800			0.00	0	
ALBI	On	03/02/2022	Index Future			811.70500	811.70500	817.46500	817.46500			0.00	0	
ALBI	On	05/05/2022	Index Future			821.29300	821.29300	827.12900	827.12900			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	05/08/2021	Index Future			291.95900	291.95900	292.70700	292.70700			0.00	0	4€
IGOV	On	04/11/2021	Index Future			295.19700	295.19700	295.96200	295.96200			0.00	0	
IGOV	On	03/02/2022	Index Future			298.66000	298.66000	299.43800	299.43800			0.00	0	
IGOV	On	05/05/2022	Index Future			302.25900	302.25900	303.04900	303.04900			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
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	3.70500	96.29500	3.70500	96.29500				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	3.86500	96.13500	3.86500	96.13500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	4.07000	95.93000	4.05000	95.95000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.11000	95.89000	4.10000	95.90000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.31500	95.68500	4.29500	95.70500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.63000	95.37000	4.60000	95.40000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	5.04500	94.95500	4.99500	95.00500				0.00	0	4,7
JIBAR f On 21/09/2022		Jibar Future	5.21500	94.78500	5.19500	94.80500				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.61000	94.39000	5.57000	94.43000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.76000	94.24000	5.73500	94.26500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.88500	94.11500	5.79500	94.20500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										509,030,776.19	4,829	1,138,83
ABCPI On 07/12/2023		Spot Bond	2.31000	313.86504	2.31000	313.77769				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.45166				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.75861				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.41284	9.65000	100.38700				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.72194				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.44210				0.00	0	

Contract 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	101.26319				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN11: On 11/11/2022 Spot Bond					0.00000	101.76264				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN11: On 26/09/2023 Spot Bond					0.00000	101.66086				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.32084				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.61549				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.79829				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.86147				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.16679				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.73060				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.23181				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.37269				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	102.33434				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.91767				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.25948				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.18921				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.17555				0.00	0	6,900,000,00
Total ABFN34 SPOT										0.00	0	6,900,000,00
Total For ABFN34										0.00	0	6,900,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.43552				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.83548				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.40618				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.90126				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.57196				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.84998				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.13789				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	99.68316				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.01209				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.01241				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.01269				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.29990				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.64740				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.67922				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.32842				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.16928				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.27241				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.02151				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.84281				0.00	0	

Contract 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	100.40001				0.00	0	23,844,80
Total ABJ02 SPOT										0.00	0	23,844,80
Total For ABJ02										0.00	0	23,844,80
ABK12 On 20/05/2022 Spot Bond					0.00000	101.22846				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.57000	3.57000	3.57000	150.77948				0.00	0	124,500,00
Total ABKI03 SPOT										0.00	0	124,500,00
Total For ABKI03										0.00	0	124,500,00
ABKI03 On 13/10/2021 Spot Bond			100.00000	104.29588	100.00000	104.04421				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	143.94409			2,148,300,000,000.00		310,000,000	196,000,00
Total ABKI04 SPOT									2,148,300,000,000.00		310,000,000	196,000,00
Total For ABKI04									2,148,300,000,000.00		310,000,000	196,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.58557	100.00000	23.52857				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.53000	2.53000	2.53000	152.79846				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.73500	3.73500	3.73500	199.20891				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.39000	4.39000	4.39000	225.03674				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.78000	6.78000	6.78000	104.34429				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.42500	7.42500	7.42500	114.22529				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			4.82000	105.54203	4.82000	105.52837				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.31000	107.34700	5.31000	107.33171				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.02000	114.23694	7.02000	114.21553				0.00	0	2,200,000,00
Total ABS16 SPOT										0.00	0	2,200,000,00
Total For ABS16										0.00	0	2,200,000,00
ABS17 On 11/11/2027 Spot Bond			8.20000	113.70958	8.20000	113.68475				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.75000	111.30288	5.75000	111.28573				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.75000	107.41233	7.75000	107.39014				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	13.03677	100.00000	13.00807				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.66000	318.48270	1.66000	318.39965				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.95500	174.65882	0.95500	174.61658				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.30000	10.30000	10.30000	101.72993				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.42692				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.41395				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	100.39796				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.39993				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.03290				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.41292				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.41292				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.42399				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.42399				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	158.80091				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	161.26303				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.39213				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.38951				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.37975				0.00	0	

Contract 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	100.61298				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.62755				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.00149				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.04134				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.19191				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.76452				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.71679				0.00	500,000,000	250,000,000
Total AGL03 SPOT										0.00	500,000,000	250,000,000
Total For AGL03										0.00	500,000,000	250,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.05269				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.99979				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.83279				0.00	0	1,700,000,000
Total AGT03 SPOT										0.00	0	1,700,000,000
Total For AGT03										0.00	0	1,700,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	105.56434				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

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	99.94550				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.94550				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.93578				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/07/2021 Spot Bond					0.00000	99.94713				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/07/2021 Spot Bond					0.00000	99.94767				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/07/2021 Spot Bond					0.00000	99.94172				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/07/2021 Spot Bond					0.00000	99.93578				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/07/2021 Spot Bond					0.00000	99.91640				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/07/2021 Spot Bond					0.00000	99.91049				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.82864				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.82257				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.47000	110.49800	6.47000	110.47856				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	100.86752				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.92744				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.72343				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.05172				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.38235				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.86745				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.92734				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.34589				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.98579				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.80753				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.89741				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.87494				0.00	0	

Contract 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	100.95729				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.92885				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.46526				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.39067				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.43000	109.43237	7.43000	109.41056				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.93000	104.51860	7.93000	104.49652				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.26000	94.32314	11.26000	94.29506				0.00	0	5,953,80
Total AIR05 SPOT										0.00	0	5,953,80
Total For AIR05										0.00	0	5,953,80
AIRL01 On 30/04/2028 Spot Bond			5.88500	177.07710	5.88500	177.01088				0.00	0	500,000,00
Total AIRL01 SPOT										0.00	0	500,000,00
Total For AIRL01										0.00	0	500,000,00
APF04 On 21/10/2021 Spot Bond					0.00000	99.93228				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.19225				0.00	200,000,000	100,000,00
Total APF06 SPOT										0.00	200,000,000	100,000,00
Total For APF06										0.00	200,000,000	100,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.50964				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	99.83262				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.02163				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.65628				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.96225				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.46295				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.94809				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.73531				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.74000	239.74925	4.74000	239.66687				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.75500	217.22506	4.75500	217.15034				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.93000	173.75713	1.93000	173.71046				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.97500	173.71573	1.97500	173.66886				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.62500	188.92385	4.62500	188.85952				0.00	0	
Total ASN154 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 ASN154										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	101.07518				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	100.89841				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.45784				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.25055				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.96000	108.98769	4.96000	108.94944				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.35896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.36430				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.39543				0.00	200,000,000	100,000,000
Total ASN204 SPOT										0.00	200,000,000	100,000,000
Total For ASN204										0.00	200,000,000	100,000,000
ASN20 On 24/08/2021 Spot Bond					0.00000	101.02603				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	101.15982				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.71407				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.45654				0.00	200,000,000	100,000,000
Total ASN264 SPOT										0.00	200,000,000	100,000,000
Total For ASN264										0.00	200,000,000	100,000,000
ASN27 On 20/06/2023 Spot Bond					0.00000	100.35697				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.92129				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.90118				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.86453				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.51357				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN29 On 26/09/2023 Spot Bond					0.00000	100.31820				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.38823				0.00	200,000,000	100,000,000
Total ASN300 SPOT										0.00	200,000,000	100,000,000
Total For ASN300										0.00	200,000,000	100,000,000
ASN31 On 20/12/2023 Spot Bond					0.00000	100.49542				0.00	200,000,000	100,000,000
Total ASN310 SPOT										0.00	200,000,000	100,000,000
Total For ASN310										0.00	200,000,000	100,000,000
ASN31 On 31/03/2029 Spot Bond			4.03500	4.03500	4.03500	106.45266				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.87500	4.87500	4.87500	97.64633				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.36789				0.00	200,000,000	100,000,000
Total ASN327 SPOT										0.00	200,000,000	100,000,000
Total For ASN327										0.00	200,000,000	100,000,000
ASN32 On 20/06/2024 Spot Bond					0.00000	100.41939				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.05542				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.57906				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.07000	107.47407	5.07000	107.43601				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.39469				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.35891				0.00	0	
Total ASN346 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 ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37499				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37843				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.37843				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.71392				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.45317				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.37124				0.00	0	40,000,00
Total ASN373 SPOT										0.00	0	40,000,00
Total For ASN373										0.00	0	40,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.38490				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.19526				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.46957				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.46957				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.07133				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.37449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.80652				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.43138				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.37189				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.43688				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.57849				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.19785				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.33425				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.34473				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.46899				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.23786				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 21/12/2026 Spot Bond					0.00000	104.27233				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.98707				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.98694				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	103.67747				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.27350				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	104.03210				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.04259				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.22673				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	103.51748				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	100.91896				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.38298				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.45643				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	105.75600				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	103.93108				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.38168				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.56673				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.54453				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.20178				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.46758				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.42603				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.42603				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.37196				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.60314	9.00000	109.14042				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.54912	8.18000	109.43595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			8.85000	98.48287	8.85000	98.45957				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			8.85000	98.48287	8.85000	98.45957				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	104.16519	9.10000	104.13958				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	105.05575	11.05000	105.02455				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	105.03293	11.00000	105.00186				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.80463	10.50000	104.77502				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	104.80463	10.50000	104.77502				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.22690				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	101.17069				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 28/11/2022 Spot Bond					0.00000	101.29068				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN545 On 31/07/2023 Spot Bond			10.60000	104.85030	10.60000	104.82038				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN557 On 31/01/2024 Spot Bond			10.47000	101.44123	10.47000	104.76140				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.55000	104.82247	10.55000	104.79238				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	101.11987				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN568 On 24/04/2025 Spot Bond					0.00000	99.82973				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	100.65959				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN575 On 13/02/2023 Spot Bond					0.00000	100.47356				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN579 On 20/12/2022 Spot Bond					0.00000	100.35894				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond					0.00000	100.39788				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN583 On 14/11/2022 Spot Bond					0.00000	101.10587				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN584 On 07/09/2021 Spot Bond					0.00000	100.53942				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN585 On 13/02/2022 Spot Bond					0.00000	100.97701				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN586 On 14/03/2022 Spot Bond					0.00000	100.57799				0.00	0	
Total ASN586 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 ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	101.08209				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	104.00212	9.22000	104.19407				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.08625				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.99984				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond					0.00000	101.15767				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	99.91087				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	99.91083				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.88378				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.93503				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	101.16595				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.43010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.30523				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.27400				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.40067				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.87187				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.39532				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	100.92306				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	101.32595				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.32674				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	100.96014				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.90192				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.75580				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 19/08/2021 Spot Bond					0.00000	100.85682				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.37922				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	100.68734				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.68734				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.02069				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.46217				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.21391				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.61838				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.54700				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.50645				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.27397				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	103.32732				0.00	0	
Total ASN641 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 ASN641									0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.17816			0.00	0	
Total ASN643 SPOT									0.00	0	
Total For ASN643									0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.17011			0.00	0	
Total ASN644 SPOT									0.00	0	
Total For ASN644									0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.15749			0.00	0	
Total ASN645 SPOT									0.00	0	
Total For ASN645									0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.10753			0.00	0	
Total ASN646 SPOT									0.00	0	
Total For ASN646									0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.49500	105.40421	5.49500	105.38868			0.00	0	6,852,720,00
Total BAW21 SPOT									0.00	0	6,852,720,00
Total For BAW21									0.00	0	6,852,720,00
BAW21 On 24/03/2022 Spot Bond			9.30000	102.85123	9.30000	102.82582			0.00	0	
Total BAW21/R208 SPOT									0.00	0	
Total For BAW21/R208									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.94448			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.91250			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.79263			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.67354			0.00	0	
Total BAW30 SPOT									0.00	0	
Total For BAW30									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.21194			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.45000	100.94999	6.45000	100.93248			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.81939				0.00	180,000,000	90,000,00
Total BAW34 SPOT										0.00	180,000,000	90,000,00
Total For BAW34										0.00	180,000,000	90,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.91017				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.19858				0.00	200,000,000	100,000,00
Total BAW36 SPOT										0.00	200,000,000	100,000,00
Total For BAW36										0.00	200,000,000	100,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.75344				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.34150				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.67000	8.67000	8.67000	104.38339				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.91000	10.91000	10.91000	108.07098				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.30882				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.30360				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.29715				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.29731				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.30134				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.58721				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.35163				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.34120				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.36177				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.35108				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.36113				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.34071				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.36096				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.34154				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.36124				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.35119				0.00	0	
Total BAYA88 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 BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.34119				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.35125				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.33150				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2023 Spot Bond					0.00000	100.41127				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.41127				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.42159				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.41197				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.69381				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.43221				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.85500	7.85500	7.85500	103.30239				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.13377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.29938				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.20536				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.60847				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.47000	108.94434	7.47000	108.92264				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.84896				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.47819				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.47000	105.21722	6.47000	105.19869				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.40020				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.03611				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.06405				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.36872				0.00	4,000,000,000	4,000,000,000
Total BGL17 SPOT										0.00	4,000,000,000	4,000,000,000
Total For BGL17										0.00	4,000,000,000	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL18 On 30/09/2022 Spot Bond					0.00000	101.62040				0.00	2,563,000,000	2,363,000,000
Total BGL18 SPOT										0.00	2,563,000,000	2,363,000,000
Total For BGL18										0.00	2,563,000,000	2,363,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	104.46792				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.12875				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.79034				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.92522				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.22371				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.21000	108.85520	6.21000	108.83711				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.45284				0.00	400,000,000	400,000,000
Total BID12 SPOT										0.00	400,000,000	400,000,000
Total For BID12										0.00	400,000,000	400,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.67799				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.90790				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.13499				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.34611				0.00	0	
Total BNPP01 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 BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.02193				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.61800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.60400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.62500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	100.81958				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.03000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.57287				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	99.90891				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.87704				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.78853				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.50561				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.65681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF22 On 16/07/2023 Spot Bond					0.00000	99.98571				0.00	400,000,000	200,000,000
Total BPPF23 SPOT										0.00	400,000,000	200,000,000
Total For BPPF23										0.00	400,000,000	200,000,000
BPPF23 On 03/08/2021 Spot Bond					0.00000	101.02557				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF24 On 03/08/2022 Spot Bond					0.00000	101.10534				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2021 Spot Bond					0.00000	100.00958				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF26 On 12/10/2023 Spot Bond					0.00000	100.01269				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2021 Spot Bond					0.00000	100.97966				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	101.02553				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.06541				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.09133				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.25422				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.57154				0.00	200,000,000	100,000,000
Total CBL29 SPOT										0.00	200,000,000	100,000,000
Total For CBL29										0.00	200,000,000	100,000,000
CCT01 On 23/06/2023 Spot Bond			7.35000	110.04508	7.35000	110.02337				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.55000	111.49811	7.55000	111.47553				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.35000	112.42378	8.35000	112.39879				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.62000	102.43714	9.62000	101.36381				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.64341				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.38835				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.50182				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.01461				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.08604				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.83441				0.00	0	
Total CGR50 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 CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.82347				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	164.26661	3.14000	164.13530				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.90000	1.90000	1.90000	163.86248				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.66263	4.77000	108.69600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.00876				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.24000	111.29341	7.24000	111.27191				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.14937	8.70700	117.96300				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.48102				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.34960				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.64352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	102.37508	10.98000	102.34535				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	113.63800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	119.50724	6.50000	115.97100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.82400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.38821				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.00957				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.00112				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.90000	173.78474	1.90000	173.73820				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.23000	139.68177	5.23000	139.63174				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.67000	137.66579	5.67000	137.61485				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.30600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN457 On 17/11/2021 Spot Bond					0.00000	100.96944				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.88608				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.94788				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.67000	105.54045	6.67000	105.52164				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.80281				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.37970				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.58933				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.06568				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	76.27115	100.00000	76.11923				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.97039				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.16500	102.42529	6.16500	102.40839				0.00	0	
Total CLN485 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 CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.47000	106.90446	6.47000	106.88565				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.58710				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.45264				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.76915				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.87000	112.54131	6.87000	112.52066				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.72902				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.01928				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.02205				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.42498				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.44370				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.66236				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.46554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.45063				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.30213	9.96000	103.27485				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.07618	10.01000	102.04894				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.88364				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.41075	9.60000	100.76733				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.49398				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.75882				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.20326	9.20000	103.17804				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	100.61641				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	101.69167				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.24273				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN528 On 25/11/2022 Spot Bond					0.00000	101.67391				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	100.99708				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.49398				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.42079				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.93848				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.08000	104.13045	9.08000	104.10491				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	98.79035				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.84000				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.92937				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.77500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.72629				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.07089				0.00	0	
Total CLN545 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 CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.55000	109.97128	8.55000	109.94585				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.60000	107.53668	8.60000	107.51207				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.69000	106.97536	8.69000	106.95064				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.71251				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
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	100.98717				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.99739				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.84191				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.92132				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	117.38100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.05708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.60883	10.19000	101.63551				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.55000	107.48900	8.55000	107.46454				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.05539				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.80000				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.52322				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.66633				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.99504				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.78000	105.97931	8.78000	105.95457				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.04974				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.00036				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.48171				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.45966				0.00	200,000,000	100,000,000
Total CLN577 SPOT										0.00	200,000,000	100,000,000
Total For CLN577										0.00	200,000,000	100,000,000
CLN578 On 18/04/2026 Spot Bond					0.00000	99.94099				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	100.21916				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	101.03734				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	100.68344				0.00	0	0
Total CLN582 SPOT										0.00	0	0
Total For CLN582										0.00	0	0
CLN583 On 16/09/2025 Spot Bond					0.00000	100.53188				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	99.94716				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	100.66491				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	102.83901				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	100.56809				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	100.45143				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	100.43138				0.00	0	0
Total CLN589 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.40427				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.23215				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.65000	143.97498	3.65000	115.93357				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.82777				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.26034				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.82777				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.27363				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.20688				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.51864				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.43138				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.43138				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.61700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.85554				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.01754				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.94516				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.57573				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.93906				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.81392				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.93494	9.32000	101.90956				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.22564				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.38090				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.60403				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN613 On 22/08/2022 Spot Bond					0.00000	100.78565				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.68325				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.28188				0.00	0	430,000,00
Total CLN615 SPOT										0.00	0	430,000,00
Total For CLN615										0.00	0	430,000,00
CLN616 On 20/12/2029 Spot Bond					0.00000	98.43800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.93488				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.98604				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.66488				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.13982				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.13561				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.16633				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.86200				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.26203				0.00	0	
Total CLN624 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 CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.48000	107.87650	6.48000	107.85749				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.03178				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.73515				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.76000	65.70259	11.76000	87.66930				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.89645				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.25000	104.67749	9.25000	104.65134				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.02713				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.88694				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.11996				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.01947				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.02325				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.82246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.02247				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.11705				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.91897				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.11552				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN641 On 17/10/2023 Spot Bond					0.00000	99.94687				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN642 On 21/11/2024 Spot Bond					0.00000	100.82696				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN643 On 18/12/2024 Spot Bond					0.00000	100.42329				0.00	0	251,000,0€
Total CLN645 SPOT										0.00	0	251,000,0€
Total For CLN645										0.00	0	251,000,0€
CLN644 On 29/01/2022 Spot Bond					0.00000	101.20560				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.42402				0.00	0	750,000,0€
Total CLN647 SPOT										0.00	0	750,000,0€
Total For CLN647										0.00	0	750,000,0€
CLN646 On 19/08/2025 Spot Bond					0.00000	101.02247				0.00	0	600,000,0€
Total CLN648 SPOT										0.00	0	600,000,0€
Total For CLN648										0.00	0	600,000,0€
CLN647 On 31/05/2026 Spot Bond					0.00000	100.70158				0.00	0	600,000,0€
Total CLN649 SPOT										0.00	0	600,000,0€
Total For CLN649										0.00	0	600,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond					0.00000	101.02247				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.82058				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.02247				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	102.84200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.46941				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.04057				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.07973				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.03800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	113.81400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	135.96000				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.09495				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.24724				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.22709				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.87834				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.15707				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.81345				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.13102				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.56086				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.21909	144.44671	4.21909	117.34915				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.21909	144.44671	4.21909	117.34991				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.15427				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.21625				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.38767				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.17326				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.17441				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.55755				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.37085				0.00	0	830,000,00
Total CLN683 SPOT										0.00	0	830,000,00
Total For CLN683										0.00	0	830,000,00
CLN683 On 21/06/2023 Spot Bond					0.00000	100.38126				0.00	200,000,000	980,000,00
Total CLN684 SPOT										0.00	200,000,000	980,000,00
Total For CLN684										0.00	200,000,000	980,000,00
CLN684 On 12/02/2025 Spot Bond					0.00000	101.30506				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.45260				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.45238				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.39742				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.25158				0.00	0	680,000,00
Total CLN691 SPOT										0.00	0	680,000,00
Total For CLN691										0.00	0	680,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	100.39752				0.00	0	340,000,00
Total CLN692 SPOT										0.00	0	340,000,00
Total For CLN692										0.00	0	340,000,00
CLN693 On 17/05/2025 Spot Bond					0.00000	101.25021				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	94.61428				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.25388		27,562,090,000,000.00		2,462,000,000	1,231,000,00	
Total CLN697 SPOT								27,562,090,000,000.00		2,462,000,000	1,231,000,00	
Total For CLN697								27,562,090,000,000.00		2,462,000,000	1,231,000,00	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.69344		18,786,200,000,000.00		1,640,000,000	820,000,00	
Total CLN698 SPOT								18,786,200,000,000.00		1,640,000,000	820,000,00	
Total For CLN698								18,786,200,000,000.00		1,640,000,000	820,000,00	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.08584				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.63678				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.89764				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.07241				0.00	0	1,100,000,00
Total CLN702 SPOT										0.00	0	1,100,000,00
Total For CLN702										0.00	0	1,100,000,00
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.26589				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.50439				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.83485				0.00	0	640,000,00
Total CLN705 SPOT										0.00	0	640,000,00

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 CLN705										0.00	0	640,000,00
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.20299				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.24723				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.52178				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.38818				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	84.21940				0.00	0	200,000,00
Total CLN710 SPOT										0.00	0	200,000,00
Total For CLN710										0.00	0	200,000,00
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.46747				0.00	0	300,000,00
Total CLN711 SPOT										0.00	0	300,000,00
Total For CLN711										0.00	0	300,000,00
CLN711 On 11/03/2022 Spot Bond					0.00000	100.47571				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.86645				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.39077				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.39077				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.39077				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	83.23858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.47100				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.21622				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.54478				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.60602				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.26895				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.35895				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.35895				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.35895				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.36545				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.36545				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.36545				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.82088				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	86.88288				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73(On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.53660				0.00	0	2,500,000,00
Total CLN732 SPOT										0.00	0	2,500,000,00
Total For CLN732										0.00	0	2,500,000,00
CLN73(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	
CLN73(On 11/09/2026 Spot Bond					0.00000	100.48024				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73(On 12/09/2022 Spot Bond					0.00000	101.13715				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73(On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	96.36621				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73(On 20/06/2023 Spot Bond					0.00000	100.43055				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73(On 20/12/2023 Spot Bond					0.00000	100.44998				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73(On 20/06/2026 Spot Bond					0.00000	106.30200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.93949				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	101.00696				0.00	0	
Total CLN741 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 CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.30372				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.15648				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.20994				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.26093				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.87540				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.39747				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.06292				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	100.42863				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.20719				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.36749				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.16239				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000.00
Total CLN758 SPOT										0.00	0	3,500,000.00
Total For CLN758										0.00	0	3,500,000.00
CLN758 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000.00
Total CLN759 SPOT										0.00	0	3,500,000.00
Total For CLN759										0.00	0	3,500,000.00
CLN759 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,500,000.00
Total CLN760 SPOT										0.00	0	3,500,000.00
Total For CLN760										0.00	0	3,500,000.00
CLN81 On 18/04/2028 Spot Bond			7.85500	103.32414	7.85500	103.30239				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.95744				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.07000	108.45556	8.07000	108.43212				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			9.80000	107.09064	9.80000	107.06264				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			6.59000	110.35044	6.59000	110.33088				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			7.30500	105.43067	7.30500	105.41001				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.11000	98.63616	11.11000	98.60703			4,444,000,000,000.00		400,000,000	100,000,00
Total COT02 SPOT									4,444,000,000,000.00		400,000,000	100,000,00
Total For COT02									4,444,000,000,000.00		400,000,000	100,000,00
COT03 On 05/06/2028 Spot Bond			10.20000	97.44070	10.20000	97.41421				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.67000	9.67000	9.67000	105.18415				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.93588				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.39745				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.32007				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.01712				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.91019				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.39803				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.56320				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	100.36743			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.28174			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.58048			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.90509			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.80903			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.84235			0.00	980,000,000	809,797,800
Total DSY02 SPOT									0.00	980,000,000	809,797,800
Total For DSY02									0.00	980,000,000	809,797,800
DSY03 On 21/11/2024 Spot Bond			8.95000	8.95000	8.95000	105.82888			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.30529			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.87502			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.79000	108.66059	6.79000	108.64054		67,900,000,000.00	10,000,000	15,187,400	
Total DV23 SPOT								67,900,000,000.00	10,000,000	15,187,400	
Total For DV23								67,900,000,000.00	10,000,000	15,187,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	37.92519	100.00000	37.84033		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	37.92519	100.00000	37.84033		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/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
DV24 On 18/02/2024 Spot Bond			6.34000	111.84075	6.34000	111.82147				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	103.94449	9.69000	103.91732				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.94449	9.69000	103.91732				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.42000	97.52432	11.42000	97.49441				0.00	0	2,988,005,30
Total DV29 SPOT										0.00	0	2,988,005,30
Total For DV29										0.00	0	2,988,005,30
DV29/R On 18/02/2029 Spot Bond			10.10000	104.11064	10.10000	104.08231				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.11064	10.10000	104.08231				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	100.68585				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.06067				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.13679				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.02529				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.45274				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.86087				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.68115				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.66202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	97.93894				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.08149				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.03580				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.45751				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.09592				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.12925				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.97974				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	106.55382	4.20000	106.54158				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.87500	105.75408	5.87500	105.73744				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.78000	110.94107	6.78000	110.92097				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.00000	109.64891	5.00000	109.61057				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.96000	96.68764	4.96000	96.65370				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.84595	2.25000	135.80826				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.89500	145.09521	3.89500	145.04874				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.90700	131.25688	3.90700	131.21478				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.95000	128.60013	3.95000	128.55851				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.64000	111.64890	4.64000	111.61084				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.93000	98.75245	4.93000	98.71787				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.84595	2.25000	135.80826				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	156.70100				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	154.19622				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	119.11653				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.13683				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	116.51611				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	108.24311				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	109.55490				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.19590				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	104.85103				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	106.62229				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.27000	103.85296	9.27000	103.82740				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			10.85000	10.85000	10.85000	96.72972				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.20000	11.20000	11.20000	100.92515				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.35000	103.53991	9.35000	102.30864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.35000	9.35000	9.35000	103.19413				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.31000	11.31000	11.31000	76.46736				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.37500	10.37500	10.37500	101.78144				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.31000	11.31000	11.31000	95.81310				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.64704				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.54722				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.56270				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.47684				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.46447				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.00864				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.69402				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.77358				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.98329				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.46023				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.61550				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.63256				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.98639				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.56136				0.00	200,000,000	100,000,000
Total EQT005 SPOT										0.00	200,000,000	100,000,000
Total For EQT005										0.00	200,000,000	100,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	101.15950				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.34428				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.88915				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.84889				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.95348				0.00	0	
Total ERS3C6 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 ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.85693			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.89714			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.83605			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.81671			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.93735			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.13000	105.30832	6.13000	105.29077			0.00	0	500,000,00
Total ES23 SPOT									0.00	0	500,000,00
Total For ES23									0.00	0	500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	99.75769	10.00000	99.73081			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.40000	100.12748	8.40000	100.10497		42,084,000,000,000.00	5,010,000,000	10,518,714,00	
Total ES26 SPOT								12,084,000,000,000.00	5,010,000,000	10,518,714,00	
Total For ES26								12,084,000,000,000.00	5,010,000,000	10,518,714,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.23356	7.85000	102.21205		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.18000	78.33070	11.07000	78.90648		41,813,200,000,000.00	3,740,000,000	2,699,298,30	
Total ES33 SPOT								11,813,200,000,000.00	3,740,000,000	2,699,298,30	
Total For ES33								11,813,200,000,000.00	3,740,000,000	2,699,298,30	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.49147	7.50000	102.47096		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.73500	76.88636	11.61500	77.60084		23,470,000,000,000.00	2,000,000,000	1,112,111,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 SPOT										23,470,000,000,000.00	2,000,000,000	1,112,111,400
Total For ES42										23,470,000,000,000.00	2,000,000,000	1,112,111,400
ES42/R On 25/04/2042 Spot Bond			8.50000	101.88252	8.50000	101.85934				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	100.55290				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.62073				0.00	200,000,000	100,000,000
Total EXX05 SPOT										0.00	200,000,000	100,000,000
Total For EXX05										0.00	200,000,000	100,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.39467				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.89733				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.83706				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.87301				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.91317				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.17415				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.23717				0.00	400,000,000	200,000,000
Total FIFB19 SPOT										0.00	400,000,000	200,000,000
Total For FIFB19										0.00	400,000,000	200,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.73396				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB17 On 08/01/2022 Spot Bond					0.00000	101.39541				0.00	200,000,000	100,000,000
Total FRB17 SPOT										0.00	200,000,000	100,000,000
Total For FRB17										0.00	200,000,000	100,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.08231				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.69002				0.00	400,000,000	200,000,000
Total FRB22 SPOT										0.00	400,000,000	200,000,000
Total For FRB22										0.00	400,000,000	200,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.10809				0.00	6,500,000,000	6,500,000,000
Total FRB23 SPOT										0.00	6,500,000,000	6,500,000,000
Total For FRB23										0.00	6,500,000,000	6,500,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.86821				0.00	0	530,000,000
Total FRB24 SPOT										0.00	0	530,000,000
Total For FRB24										0.00	0	530,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.74084				0.00	1,380,000,000	690,000,000
Total FRB25 SPOT										0.00	1,380,000,000	690,000,000
Total For FRB25										0.00	1,380,000,000	690,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.79806				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.05000	105.59713	9.05000	105.57159				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.53050				0.00	2,920,000,000	1,481,168,200
Total FRB28 SPOT										0.00	2,920,000,000	1,481,168,200
Total For FRB28										0.00	2,920,000,000	1,481,168,200
FRB29 On 19/04/2026 Spot Bond					0.00000	101.29635				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.25000	101.57241	8.25000	101.54997				0.00	0	
Total FRB30 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 FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.98000	174.63560	0.98000	174.59323			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.91000	316.69666	1.91000	316.61193			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.49500	2.49500	2.49500	152.97849			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.72500	199.39190	3.72500	199.32881		517,030,000,000.00	138,800,000	69,400,00	
Total FRBI28 SPOT								517,030,000,000.00	138,800,000	69,400,00	
Total For FRBI28								517,030,000,000.00	138,800,000	69,400,00	
FRBI29 On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	106.86219		0.00	0		
Total FRBI29 SPOT								0.00	0		
Total For FRBI29								0.00	0		
FRBI33 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	215.36158		0.00	0		
Total FRBI33 SPOT								0.00	0		
Total For FRBI33								0.00	0		
FRBI46 On 31/03/2046 Spot Bond			5.42000	88.97016	5.42000	88.93799		0.00	0		
Total FRBI46 SPOT								0.00	0		
Total For FRBI46								0.00	0		
FRBI50 On 31/12/2050 Spot Bond			5.18000	92.17697	5.18000	92.14428		0.00	0		
Total FRBI50 SPOT								0.00	0		
Total For FRBI50								0.00	0		
FRBZ0 On 28/10/2024 Spot Bond			6.62000	6.62000	6.62000	80.93231		0.00	0		
Total FRBZ02 SPOT								0.00	0		
Total For FRBZ02								0.00	0		
FRBZ0 On 10/12/2024 Spot Bond			6.68000	6.68000	6.68000	80.18246		0.00	0		
Total FRBZ03 SPOT								0.00	0		
Total For FRBZ03								0.00	0		
FRC16 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	146.28463		0.00	0		
Total FRC169 SPOT								0.00	0		
Total For FRC169								0.00	0		
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.06857				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.01000	173.68354	2.01000	173.63651				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.87000	172.89634	2.87000	172.84546				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.23099				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.49356				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.62268				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.00409				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.21131				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.38629				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.83001				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.43049				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.92083				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.34934				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.42131				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.90893				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.37651				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.35024				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.97582				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.99272				0.00	200,000,000	100,000,000
Total FRC297 SPOT										0.00	200,000,000	100,000,000
Total For FRC297										0.00	200,000,000	100,000,000
FRC29: On 20/06/2024 Spot Bond					0.00000	100.49535				0.00	0	
Total FRC299 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 FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	103.29086				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.49758				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.86049				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.29150				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.70176				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.43969				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.36867				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.42259				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.46291				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	102.22027				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.51240				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.22781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.41740				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.46271				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.47323				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.42697				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.19280				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.41245				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.21112				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.72948				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.01696				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	99.99984				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.30368				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	

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 13/09/2021 Spot Bond					0.00000	101.93618				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	104.08406				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.10811				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.35953				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.54581				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.80384				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.38444				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	99.99979				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	101.06546				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.49626				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.44257				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.38801				0.00	0	
Total FRC348 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 FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.31514				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	101.19074				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.77497				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.84929				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.33590				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.24174				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.33798				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.30668				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.32349				0.00	0	2,500,000.00
Total FRC357 SPOT										0.00	0	2,500,000.00
Total For FRC357										0.00	0	2,500,000.00
FRC357 On 31/01/2022 Spot Bond					0.00000	100.95166				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.46102				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.27347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.25687				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.23236				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.05072				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.90473				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.95248				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.61342				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.65683				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.65068				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.43244				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.05252				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.05562				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

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 25/04/2023 Spot Bond					0.00000	100.25720				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.25604				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.27102				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.65000	2.65000	2.65000	173.04716				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.59000	2.59000	2.59000	173.10225				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.57000	2.57000	2.57000	173.12061				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.37000	102.71689	4.37000	102.68269				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.86000	110.38617	4.86000	110.34772				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.22941				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.58644				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.13015				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.17465				0.00	0	
Total FRJ23 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 FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.63071				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.33669				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.63180				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.56374				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.33193				0.00	980,000,000	490,000,000
Total FRJ28 SPOT										0.00	980,000,000	490,000,000
Total For FRJ28										0.00	980,000,000	490,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.82278				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.33750				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.36800	4.36800	4.36800	97.69980				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	111.48200				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.63317				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.11441				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.92000	109.54451	4.92000	109.50617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.69000	218.60508	4.69000	218.53023				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.06000	107.61060	5.06000	107.57254				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.72000	4.72000	4.72000	217.89205				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.38000	148.54757	3.38000	148.50177				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.21086	3.70500	128.17020				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.86000	110.38617	4.86000	110.34772				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.84000	215.43621	4.84000	215.36158				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.89000	214.39216	4.89000	214.31763				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.91000	121.01391	2.91000	150.85977				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.92000	213.76866	4.92000	213.69419				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.06000	107.61060	5.06000	107.57254				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.43500	191.08029	4.43500	191.01620				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.81000	97.92984	5.81000	97.89323				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.32500	192.34164	4.32500	192.27770				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.38500	191.65245	4.38500	191.58843				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.43000	203.49577	5.43000	203.42211				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.76000	98.54121	5.76000	98.50450				0.00	0	
Total FRS133 SPOT										0.00	0	
Total For FRS133										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	107.57254				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.04000	106.15337	5.04000	107.84622				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.04000	106.15337	5.04000	107.84622				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.19500	193.84465	4.19500	193.78089				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.20000	208.05325	5.20000	207.97923				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.32500	192.34164	4.32500	192.27770				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.32500	192.34164	4.32500	192.27770				0.00	0	
Total FRS143 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 FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.61500	189.03664	4.61500	188.97233				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.68000	147.06585	3.68000	147.01932				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.71000	173.95979	1.71000	173.91412				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.67500	188.36101	4.67500	188.29661				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.71500	187.91213	4.71500	187.84768				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.65000	147.21323	3.65000	147.16678				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.19000	193.90273	4.19000	193.83896				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	187.73565				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	17.38430				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.75833				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	99.98639				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	99.98489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.42774				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.28900				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	168.21421				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	187.70381				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	146.25702				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	170.21385				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	33.97700				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.96907				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.11447				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.00619				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.78087				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.01419				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.86001				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 03/09/2021 Spot Bond					0.00000	126.20404				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.33284				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.25748				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.38444				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	102.02119				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	101.01951				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	102.01767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	113.76038				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	112.00567				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.67454				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.28945				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	83.04059				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.91531				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	107.00390				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.25460				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	99.90415				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(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	
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	100.95166				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.95374				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	97.60667				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.94750				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.60759				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	103.33669				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	100.66430				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.47653				0.00	0	
Total FRS260 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 FRS260									0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.88791			0.00	0	
Total FRS261 SPOT									0.00	0	
Total For FRS261									0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS262 SPOT									0.00	0	
Total For FRS262									0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS263 SPOT									0.00	0	
Total For FRS263									0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS264 SPOT									0.00	0	
Total For FRS264									0.00	0	
FRS26 On 26/08/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS265 SPOT									0.00	0	
Total For FRS265									0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.27593			0.00	0	
Total FRS266 SPOT									0.00	0	
Total For FRS266									0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	103.31859			0.00	0	
Total FRS267 SPOT									0.00	0	
Total For FRS267									0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.27802			0.00	0	
Total FRS268 SPOT									0.00	0	
Total For FRS268									0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS269 SPOT									0.00	0	
Total For FRS269									0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS270 SPOT									0.00	0	
Total For FRS270									0.00	0	
FRS27 On 14/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total FRS271 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For FRS271								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
FRS36 On 07/12/2023 Spot Bond			1.92000	1.92000	1.92000	316.54069		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 FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.66000	318.48270	1.66000	318.39965				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.66000	1.66000	1.66000	318.39965				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.95000	174.66347	0.95000	174.62125				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.95000	174.66347	0.95000	174.62125				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.09047				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.76000	103.10219	4.76000	103.06656				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.21000	73.09074	4.21000	111.53954				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	151.41798				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	150.00184				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.72000	2.72000	2.72000	310.90550				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.25000	5.25000	5.25000	106.72767				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			6.75000	113.02194	6.75000	113.00144			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.87000	109.72049	6.87000	114.56502			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.23500	112.41945	7.23500	112.39763			0.00	0	7,000,048,40
Total FRX26 SPOT									0.00	0	7,000,048,40
Total For FRX26									0.00	0	7,000,048,40
FRX27 On 07/03/2027 Spot Bond			7.49000	115.85256	7.49000	115.82942			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.86000	111.75343	7.86000	116.77778			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.68500	110.79349	8.68500	110.76747			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.98000	107.08740	8.98000	107.06142			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			8.99000	113.42896	8.99000	113.40170			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.29500	74.98022	11.29500	74.95771		135,540,000,000,000.00	12,000,000,000	12,000,000,000	
Total FRX45 SPOT								135,540,000,000,000.00	12,000,000,000	12,000,000,000	
Total For FRX45								135,540,000,000,000.00	12,000,000,000	12,000,000,000	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.65908			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.06259			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.78829			0.00	0	
Total FS6B1 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 FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.75011				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.77605				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.78368				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.79356				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.49344				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.75414				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.78702				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.73510				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.76053				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.06344				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.58000	113.01936	3.58000	112.98403				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.73677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.57875				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	99.98772				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.32000	110.40664	6.32000	110.38787			629,472,000,000.00		99,600,000	24,900,000
Total GRT17 SPOT									629,472,000,000.00		99,600,000	24,900,000
Total For GRT17									629,472,000,000.00		99,600,000	24,900,000
GRT19 On 14/03/2022 Spot Bond					0.00000	100.95525				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.90190				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.00000	104.59558	9.00000	104.57043				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.02917				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.95223				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.56373				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.83241				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.34994				0.00	10,440,000,000	5,220,000,000
Total GRT26G SPOT										0.00	10,440,000,000	5,220,000,000
Total For GRT26G										0.00	10,440,000,000	5,220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	99.08377				0.00	200,000,000	100,000,000
Total GRT27 SPOT										0.00	200,000,000	100,000,000
Total For GRT27										0.00	200,000,000	100,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	100.47020				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.48917				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.97427				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.68207				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.39480				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.32416				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.50251				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.68467				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.22328				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.10443				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.73689				0.00	0	
Total GRT40 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 GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.16145				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.82489				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.43503				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.90614				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	99.89782				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.38049				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.51726				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.46234				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.98533				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.21681				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.62204				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.64152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.70333				0.00	200,000,000	100,000,000
Total HILB09 SPOT										0.00	200,000,000	100,000,000
Total For HILB09										0.00	200,000,000	100,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.16775				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.70113				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.57514				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.54478				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.23835				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.22402				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.21999				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.26000	314.21725	2.26000	314.13023				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.61000	2.61000	2.61000	319.41428				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.87500	106.83029	9.87500	106.80185			168,862,500,000,000.00		17,100,000,000	16,650,000,000
Total HWAY30 SPOT									168,862,500,000,000.00		17,100,000,000	16,650,000,000
Total For HWAY30									168,862,500,000,000.00		17,100,000,000	16,650,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
HWAY3 On 28/02/2033 Spot Bond			4.70000	79.08930	4.70000	102.31906			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.14000	91.39263	11.14000	91.36527		724,991,200,000,000.00	65,080,000,000	68,940,000,000	
Total HWAY34 SPOT								14,991,200,000,000.00	65,080,000,000	68,940,000,000	
Total For HWAY34								14,991,200,000,000.00	65,080,000,000	68,940,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.41883	100.00000	13.38881		0.00	0		
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.19500	90.62210	11.19500	90.59484		112,397,800,000,000.00	10,040,000,000	5,020,000,000	
Total HWAY35 SPOT								12,397,800,000,000.00	10,040,000,000	5,020,000,000	
Total For HWAY35								12,397,800,000,000.00	10,040,000,000	5,020,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.41755	100.00000	13.38753		0.00	0		
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.21302		0.00	0	15,000,000,000	
Total HWF11 SPOT								0.00	0	15,000,000,000	
Total For HWF11								0.00	0	15,000,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.26498		0.00	0		
Total HWF12 SPOT								0.00	0	0	
Total For HWF12								0.00	0	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.68864		0.00	0		
Total HWF13 SPOT								0.00	0	0	
Total For HWF13								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			2.25000	154.28851	2.23000	154.34971		405,767,977,550,000.00	624,785,767,800	505,132,087,500	
Total I2025 SPOT								15,767,977,550,000.00	624,785,767,800	505,132,087,500	
Total For I2025								15,767,977,550,000.00	624,785,767,800	505,132,087,500	
I2029 On 31/03/2029 Spot Bond			3.10500	113.65560	3.11000	113.58155		890,361,252,009,000.00	286,750,805,800	250,728,696,900	
Total I2029 SPOT								10,361,252,009,000.00	286,750,805,800	250,728,696,900	
Total For I2029								10,361,252,009,000.00	286,750,805,800	250,728,696,900	
I2033 On 28/02/2033 Spot Bond			3.93900	107.25082	3.87000	107.96309		272,803,980,419,100.00	69,257,166,900	204,967,459,700	
Total I2033 SPOT								12,803,980,419,100.00	69,257,166,900	204,967,459,700	
Total For I2033								12,803,980,419,100.00	69,257,166,900	204,967,459,700	
I2038 On 31/01/2038 Spot Bond			4.19000	120.33501	4.16000	120.76533		754,654,010,802,000.00	180,108,355,800	363,865,159,600	
Total I2038 SPOT								14,654,010,802,000.00	180,108,355,800	363,865,159,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2038									14,654,010,802,000.00	180,108,355,800	363,865,159,60
I2046 On 31/03/2046 Spot Bond			4.20000	108.61796	4.16000	109.31799			706,731,887,000,000.00	406,364,735,000	382,303,788,40
Total I2046 SPOT									16,731,887,000,000.00	406,364,735,000	382,303,788,40
Total For I2046									16,731,887,000,000.00	406,364,735,000	382,303,788,40
I2050 On 31/12/2050 Spot Bond			4.19000	110.38978	4.18000	110.56130			445,776,738,024,000.00	106,390,629,600	327,135,523,10
Total I2050 SPOT									15,776,738,024,000.00	106,390,629,600	327,135,523,10
Total For I2050									15,776,738,024,000.00	106,390,629,600	327,135,523,10
IBL101 On 24/05/2022 Spot Bond			6.18500	6.18500	6.18500	103.64958			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.29899			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.38000	313.37278	2.38000	313.28495			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.88891			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.78209			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.83273			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.08934			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.87429			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.01152			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.71330			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.05895				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.96255				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.42445				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.09607				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.78554				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.73602				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.60531				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.53124				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.75698				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.75314				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.37523				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.16061				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.64765				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.67541				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	99.78643				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.75074				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.95522				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.93265				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.93014				0.00	600,000,000	300,000,000
Total IBL157 SPOT										0.00	600,000,000	300,000,000
Total For IBL157										0.00	600,000,000	300,000,000
IBL159 On 09/02/2023 Spot Bond					0.00000	100.91490				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.97123				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.98282				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.02422				0.00	0	
Total IBL162 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 IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.02527				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.98206				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.84685				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.78332				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.81110				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.74068				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.68596				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.03000	1.03000	1.03000	174.54655				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.83000	112.21003	6.83000	112.18921				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.08432				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.35000	174.29243	1.35000	174.24837				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.26000	107.58807	5.26000	107.57290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.64433				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.60746				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.25000	105.09999	8.25000	105.07690			82,500,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total IDCG06 SPOT									12,500,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total For IDCG06									12,500,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
IDCG08 On 13/05/2030 Spot Bond			9.75000	110.82067	9.75000	111.10573			0.00	0	0	
Total IDCG08 SPOT									0.00	0	0	
Total For IDCG08									0.00	0	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.57849			0.00	0	0	
Total IDCG10 SPOT									0.00	0	0	
Total For IDCG10									0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			8.82000	109.53820	8.82000	109.51237			0.00	0	0	
Total IDCG11 SPOT									0.00	0	0	
Total For IDCG11									0.00	0	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.26805			0.00	0	0	
Total IDCG13 SPOT									0.00	0	0	
Total For IDCG13									0.00	0	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.88401			0.00	0	0	
Total IDCG14 SPOT									0.00	0	0	
Total For IDCG14									0.00	0	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.86188			0.00	0	0	
Total IDCG15 SPOT									0.00	0	0	
Total For IDCG15									0.00	0	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.48375			0.00	0	0	
Total IDCG16 SPOT									0.00	0	0	
Total For IDCG16									0.00	0	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.98335			0.00	0	0	
Total IDCG17 SPOT									0.00	0	0	
Total For IDCG17									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
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.43497				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.01771				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.38009				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.89429				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.27336				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.45036				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.70000	103.84697	7.70000	103.82554				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	101.77603				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.87522				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.78619				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.47564				0.00	0	
Total INLV06 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 INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.63117				0.00	400,000,000	200,000,000
Total INLV07 SPOT										0.00	400,000,000	200,000,000
Total For INLV07										0.00	400,000,000	200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	101.49949				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.16003				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.43829				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.34982				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.35605				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.16940				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.74288				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.05623				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.98334				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.00113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.29556				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.73726				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.21746				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.47285				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.65002				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.36208				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	101.26033	2.75000	101.25269				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.08500	183.81758	5.08500	183.75272				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.42219				0.00	200,000,000	100,000,000
Total IV035 SPOT										0.00	200,000,000	100,000,000
Total For IV035										0.00	200,000,000	100,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	99.90015				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.48630				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV039 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	172.31592				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.02218				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.20000	104.22881	8.20000	104.20579				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.10266				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.20500	8.20500	8.20500	103.25574				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.63774				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.90000	173.78474	1.90000	173.73820				0.00	0	10,000,00
Total IV045 SPOT										0.00	0	10,000,00
Total For IV045										0.00	0	10,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.77286				0.00	300,000,000	100,000,00
Total IV046 SPOT										0.00	300,000,000	100,000,00
Total For IV046										0.00	300,000,000	100,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.11323				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.98500	184.91403	4.98500	184.84930				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.37000	99.75142	11.37000	99.72043				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.68500	102.70997	6.68500	102.69164				0.00	0	
Total IVC094 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 IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.51448				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.06592				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	101.14014				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.20578				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	100.92909				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.75683				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.63940				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.63832				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.07216				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.13064				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.35194				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.73867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.71412				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.61931				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	100.73771				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.44597				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.37742				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	99.93632				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.58893				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.36944				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.09761				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC181 On 11/02/2023 Spot Bond					0.00000	100.90193				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.96263				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.43074				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.28088				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.49757	7.40000	100.47763				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.81007				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.74097				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.93322				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.45728				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.87181	7.23000	103.29025				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.22306				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053				0.00	0	
Total IVZ051 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 IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.81405				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.65299				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.57496				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.10000	4.10000	4.10000	99.49706				0.00	0	
Total IVZ056 SPOT										0.00	0	
Total For IVZ056										0.00	0	
IVZ057 On 02/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928				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	99.33365				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	99.25518				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	99.17683				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.12095				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.02051				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.46629				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.17000	103.33233	6.17000	103.31515				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.49087				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.95869				0.00	200,000,000	1,100,000,000
Total KAP013 SPOT										0.00	200,000,000	1,100,000,000
Total For KAP013										0.00	200,000,000	1,100,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	99.94600				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.96551				0.00	0	3,350,000,000
Total KAP015 SPOT										0.00	0	3,350,000,000
Total For KAP015										0.00	0	3,350,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	101.07272				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.40065				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.13918				0.00	0	1,000,000,000
Total KAP018 SPOT										0.00	0	1,000,000,000
Total For KAP018										0.00	0	1,000,000,000
KAP11 On 24/10/2022 Spot Bond					0.00000	100.32779				0.00	8,300,000,000	8,300,000,000
Total KAP11 SPOT										0.00	8,300,000,000	8,300,000,000
Total For KAP11										0.00	8,300,000,000	8,300,000,000
KW01 On 31/10/2027 Spot Bond			8.79000	125.18324	8.79000	125.15397				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK15 On 12/10/2021 Spot Bond					0.00000	98.61053				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.45966				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.15000	103.64715	7.15000	103.62725				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.23818				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.17000	105.77347	9.17000	105.74756				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.84954				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.94500	95.42261	11.94500	95.39253				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.22000	100.16516	10.22000	100.13788				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.97682				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.52919				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.02664				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.17815				0.00	0	
Total LBK33 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 LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.23230				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.82525				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.10863				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.04523				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.68000	106.90469	6.68000	106.88549				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.31996				0.00	200,000,000	291,000,000
Total LGL07 SPOT										0.00	200,000,000	291,000,000
Total For LGL07										0.00	200,000,000	291,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.61141				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.49853				0.00	300,000,000	100,000,000
Total LGL09 SPOT										0.00	300,000,000	100,000,000
Total For LGL09										0.00	300,000,000	100,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.45735				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.62125				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.65927				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.41120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.82944				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.85231				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.83761				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.79706				0.00	0	5,000,000,00
Total MBF063 SPOT										0.00	0	5,000,000,00
Total For MBF063										0.00	0	5,000,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.57731				0.00	0	2,500,000,00
Total MBF065 SPOT										0.00	0	2,500,000,00
Total For MBF065										0.00	0	2,500,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.40748				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.70403				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.76036				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.59713				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.63640				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.71158				0.00	0	3,300,000,00
Total MBP038 SPOT										0.00	0	3,300,000,00
Total For MBP038										0.00	0	3,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 23/02/2023 Spot Bond					0.00000	100.72177				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.04563				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.31758				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.64427				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.96910				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.67605				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.22712				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.23174				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.03242				0.00	0	4,000,000.00
Total MBP050 SPOT										0.00	0	4,000,000.00
Total For MBP050										0.00	0	4,000,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.74081				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.22394				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.70000	7.70000	7.70000	117.15768				0.00	0	
Total MMIG04 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 MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.99000	109.60608	5.99000	109.58821			12,579,000,000,000.00	2,100,000,000	1,050,000,000
Total MMIG05 SPOT									12,579,000,000,000.00	2,100,000,000	1,050,000,000
Total For MMIG05									12,579,000,000,000.00	2,100,000,000	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.30420			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.41303			0.00	200,000,000	100,000,000
Total MMIG07 SPOT									0.00	200,000,000	100,000,000
Total For MMIG07									0.00	200,000,000	100,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.62186			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.35000	104.91966	8.35000	104.89621			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.57633			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.60000	99.22880	8.60000	99.20910			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.79971			0.00	500,000,000	500,000,000
Total MTN07 SPOT									0.00	500,000,000	500,000,000
Total For MTN07									0.00	500,000,000	500,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	100.91133			0.00	0	20,287,500
Total MTN09 SPOT									0.00	0	20,287,500
Total For MTN09									0.00	0	20,287,500
MTN10 On 11/10/2024 Spot Bond					0.00000	100.59520			0.00	5,000,000,000	5,000,000,000
Total MTN10 SPOT									0.00	5,000,000,000	5,000,000,000
Total For MTN10									0.00	5,000,000,000	5,000,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	101.04840			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.84913			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.94735				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.98332				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.45772				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.75187				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.89181				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.57306				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.38622				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.46584				0.00	140,000,000	70,000,000
Total MTN21 SPOT										0.00	140,000,000	70,000,000
Total For MTN21										0.00	140,000,000	70,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.30037				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.30000	103.72088	8.30000	103.69757				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.40551				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	100.24068				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.25858				0.00	800,000,000	1,650,000,000
Total MTN26 SPOT										0.00	800,000,000	1,650,000,000
Total For MTN26										0.00	800,000,000	1,650,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	100.27150				0.00	850,000,000	425,000,000
Total MTN27 SPOT										0.00	850,000,000	425,000,000
Total For MTN27										0.00	850,000,000	425,000,000
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	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.21312				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.80685				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.80685				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.86349				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.86342				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.91662				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.39150				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.50194				0.00	0	
Total N6F26 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 N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.95086				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.34135				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.43691				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.51800				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.59243				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.42000	103.61872	6.42000	103.60093				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.77000	110.76232	6.77000	110.74195				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.23000	109.85164	9.23000	109.82426				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.23540				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.17300				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.06802				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.30064				0.00	0	250,000,00

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 NBG04G SPOT									0.00	0	250,000,00
Total For NBG04G									0.00	0	250,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	101.08260			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.33500	111.36840	6.33500	111.34953			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.63500	105.50732	5.63500	105.49113			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.60000	112.91961	6.60000	112.89936			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.82500	110.60978	7.82500	110.58658		19,093,000,000,000.00	2,440,000,000	1,220,000,00	
Total NBK17A SPOT								19,093,000,000,000.00	2,440,000,000	1,220,000,00	
Total For NBK17A								19,093,000,000,000.00	2,440,000,000	1,220,000,00	
NBK19 On 01/06/2022 Spot Bond			6.16500	104.09490	6.16500	104.07763			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.14000	114.32450	7.14000	114.30259			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.15000	111.46396	8.15000	116.74734			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.26000	107.72945	5.26000	107.71426			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.83500	115.92208	6.83500	115.90092			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.87500	116.75012	7.87500	116.72561		15,750,000,000,000.00	2,000,000,000	1,000,000,00	
Total NBK24A SPOT								15,750,000,000,000.00	2,000,000,000	1,000,000,00	
Total For NBK24A								15,750,000,000,000.00	2,000,000,000	1,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24I On 11/02/2022 Spot Bond					0.00000	100.94195				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.74500	5.74500	5.74500	111.72005				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.39914				0.00	0	10,000,00
Total NBK25B SPOT										0.00	0	10,000,00
Total For NBK25B										0.00	0	10,000,00
NBK26I On 10/05/2023 Spot Bond			100.00000	32.82967	100.00000	32.75740				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.06995				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.06000	114.14300	8.06000	114.11849				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.66500	112.81649	5.66500	112.79909				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.22000	118.46524	7.22000	118.44204				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.12000	112.09979	6.12000	112.08112				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.79500	109.45139	5.79500	109.43441				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.45003				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.91746				0.00	0	
Total NBK35B 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 NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.97888				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.14813				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.02500	10.02500	10.02500	73.04492				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.20640				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.37021				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.53368				0.00	0	279,000,00
Total NBK43B SPOT										0.00	0	279,000,00
Total For NBK43B										0.00	0	279,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.63706				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.83555				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.24477				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.91483				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.59073				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.92252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	101.01502				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.25055				0.00	0	500,000,00
Total NBK52B SPOT										0.00	0	500,000,00
Total For NBK52B										0.00	0	500,000,00
NBK531 On 21/02/2026 Spot Bond					0.00000	101.37514				0.00	0	500,000,00
Total NBK53B SPOT										0.00	0	500,000,00
Total For NBK53B										0.00	0	500,000,00
NBK541 On 21/02/2029 Spot Bond					0.00000	101.50828				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.09116				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.99740				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.10434				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.45531				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.86402				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.13103				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	99.77062				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	99.99981				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.38499				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			9.19500	106.80101	9.19500	106.77492				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.38174				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.23000	106.26810	9.23000	106.24205				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.38499				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.39008				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.39658				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.35065				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.35065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.72247				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	100.94918				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.90060				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.19889				0.00	200,000,000	100,000,000
Total NGL02 SPOT										0.00	200,000,000	100,000,000
Total For NGL02										0.00	200,000,000	100,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.15413				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.75707				0.00	6,623,534,600	6,609,965,100
Total NGL04 SPOT										0.00	6,623,534,600	6,609,965,100
Total For NGL04										0.00	6,623,534,600	6,609,965,100
NGL05 On 26/07/2023 Spot Bond					0.00000	102.47387				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.86086				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.46811				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.51254				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.45464				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.43834				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.25754				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.74162				0.00	0	2,000,000,00
Total NGT103 SPOT										0.00	0	2,000,000,00
Total For NGT103										0.00	0	2,000,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	103.46848				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	101.78379				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.72743				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.24871				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.73380				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.64732				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.49370				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	103.06766				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.69048				0.00	0	
Total NHM011 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 NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.91820				0.00	0	846,000,00
Total NHM012 SPOT										0.00	0	846,000,00
Total For NHM012										0.00	0	846,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.13254				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.60303				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.42022				0.00	12,680,000,000	6,340,000,00
Total NHM016 SPOT										0.00	12,680,000,000	6,340,000,00
Total For NHM016										0.00	12,680,000,000	6,340,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	104.01052				0.00	0	200,000,00
Total NHM018 SPOT										0.00	0	200,000,00
Total For NHM018										0.00	0	200,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.05915				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.04960				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	214.31763				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.69500	3.69500	3.69500	199.68908				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	150.48057				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.40500	3.40500	3.40500	111.25137				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	109.64589				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	149.95155				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.11532	3.45000	198.05411				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	148.00568				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.34000	3.34000	3.34000	204.00900				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.48500	202.29445	3.48500	202.23175				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.02500	108.09018	5.02500	108.05204				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.79522				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.55089				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.95991				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.98046				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	101.77063				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.86957				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.16038				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.80820				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.84215				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.03765				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.16830				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.75209				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.82096				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.44536				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.49232				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.15834				0.00	0	
Total NN046 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 NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.28877				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	137.89764				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.48304				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.29470				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.78914				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.04093				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.73690				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.33500				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.50832				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.08939				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.42420				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	2,500,000.00
Total For NN096										0.00	0	2,500,000.00
NN097 On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,400,000.00
Total NN097 SPOT										0.00	0	2,400,000.00
Total For NN097										0.00	0	2,400,000.00
NNF01 On 12/06/2025 Spot Bond					0.00000	100.30630				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	116.61000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.01000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	118.53000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	117.17000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	114.08462				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	108.43285				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.78735				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 14/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF023 SPOT										0.00	0	
Total For NNF023										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.25708				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
NNF029 On 19/04/2022 Spot Bond					0.00000	101.53368				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF030 On 01/08/2022 Spot Bond					0.00000	108.43285				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF031 On 20/07/2021 Spot Bond					0.00000	99.93372				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF031 On 19/04/2022 Spot Bond					0.00000	101.51834				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF032 On 06/08/2021 Spot Bond					0.00000	100.92939				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF033 On 17/08/2021 Spot Bond					0.00000	100.75901				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF034 On 19/08/2021 Spot Bond					0.00000	100.72747				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF035 On 25/08/2021 Spot Bond					0.00000	100.68457				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF036 On 25/08/2021 Spot Bond					0.00000	100.68457				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF037 On 01/09/2021 Spot Bond					0.00000	100.58383				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF038 On 14/09/2021 Spot Bond					0.00000	100.38492				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF039 On 29/12/2021 Spot Bond					0.00000	100.22348				0.00	0	
Total NNF039 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 NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.91061				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.26437				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.84625				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.28865				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.79839				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.79988				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.73142				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.59743				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.49865				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.85655				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.82105				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.66094				0.00	0	

Contract 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	113.62386				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.68209				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.84000	109.11481	6.84000	109.09486				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.51000	199.09975	2.51000	199.04327				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.48000	115.97407	9.48000	115.94472				0.00	0	7,000,000,00
Total NRA028 SPOT										0.00	0	7,000,000,00
Total For NRA028										0.00	0	7,000,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.78626	100.00000	13.75574				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	100.69237				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.91159				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.63045				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.40268				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.44009				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	100.44591			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.43128			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	100.54251			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.93390			0.00	0	19,000,000.00
Total NTC32 SPOT									0.00	0	19,000,000.00
Total For NTC32									0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.36879			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.52437			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.01000	106.13621	6.01000	106.11914			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.45200	114.60668	7.45200	114.58390		22,803,120,000,000.00	3,060,000,000	1,530,000,000	
Total OML07 SPOT								22,803,120,000,000.00	3,060,000,000	1,530,000,000	
Total For OML07								22,803,120,000,000.00	3,060,000,000	1,530,000,000	
OML09 On 14/09/2022 Spot Bond			6.20000	108.85110	6.20000	108.83304			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			7.75500	116.38580	7.75500	116.36173		11,787,600,000,000.00	1,520,000,000	760,000,000	
Total OML10 SPOT								11,787,600,000,000.00	1,520,000,000	760,000,000	
Total For OML10								11,787,600,000,000.00	1,520,000,000	760,000,000	
OML11 On 11/06/2024 Spot Bond					0.00000	100.41957			0.00	1,700,000,000	1,350,000,000
Total OML11 SPOT									0.00	1,700,000,000	1,350,000,000

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 OML11										0.00	1,700,000,000	1,350,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	102.41150				0.00	0	100,000,000
Total OML12 SPOT										0.00	0	100,000,000
Total For OML12										0.00	0	100,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.86270				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.82203				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.27781				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.05638				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.74083				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.10373				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.71469				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.85229				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.95898				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.97422				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.98945				0.00	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			7.56000	113.60645	7.45000	114.10608			982,591,888,492,000.00	2,378,649,720,700	1,137,408,838,400
Total R186 SPOT									12,591,888,492,000.00	378,649,720,700	137,408,838,400
Total For R186									12,591,888,492,000.00	378,649,720,700	137,408,838,400
R197 On 07/12/2023 Spot Bond			1.31000	321.00438	1.31000	320.92372			153,957,201,896,000.00	117,524,581,600	75,992,562,600
Total R197 SPOT									13,957,201,896,000.00	117,524,581,600	75,992,562,600
Total For R197									13,957,201,896,000.00	117,524,581,600	75,992,562,600
R202 On 07/12/2033 Spot Bond			3.95100	235.05584	3.89000	236.40275			224,442,327,842,000.00	309,906,942,000	190,060,393,800
Total R202 SPOT									14,442,327,842,000.00	309,906,942,000	190,060,393,800
Total For R202									14,442,327,842,000.00	309,906,942,000	190,060,393,800
R2023 On 28/02/2023 Spot Bond			5.17500	106.86126	5.17000	106.85435			977,968,007,500,000.00	1,155,162,900,000	886,718,396,000
Total R2023 SPOT									17,968,007,500,000.00	155,162,900,000	386,718,396,000
Total For R2023									17,968,007,500,000.00	155,162,900,000	386,718,396,000
R2030 On 31/01/2030 Spot Bond			8.98000	97.90211	8.87500	98.47497			004,877,921,842,000.00	3,007,224,712,900	2,717,775,617,800
Total R2030 SPOT									14,877,921,842,000.00	007,224,712,900	717,775,617,800
Total For R2030									14,877,921,842,000.00	007,224,712,900	717,775,617,800
R2032 On 31/03/2032 Spot Bond			9.67000	93.04573	9.56000	93.70296			249,391,516,350,000.00	2,404,280,405,000	1,511,426,358,400
Total R2032 SPOT									19,391,516,350,000.00	404,280,405,000	511,426,358,400
Total For R2032									19,391,516,350,000.00	404,280,405,000	511,426,358,400
R2035 On 28/02/2035 Spot Bond			10.26500	93.22802	10.16000	93.91233			115,096,059,810,500.00	2,836,346,425,700	1,646,855,011,900
Total R2035 SPOT									15,096,059,810,500.00	836,346,425,700	646,855,011,900
Total For R2035									15,096,059,810,500.00	836,346,425,700	646,855,011,900
R2037 On 31/01/2037 Spot Bond			10.51000	88.65728	10.39500	89.40853			175,421,013,632,000.00	1,634,198,003,200	1,167,818,654,800
Total R2037 SPOT									15,421,013,632,000.00	634,198,003,200	167,818,654,800
Total For R2037									15,421,013,632,000.00	634,198,003,200	167,818,654,800
R2040 On 31/01/2040 Spot Bond			10.66500	90.78023	10.54500	91.62033			235,499,414,567,000.00	1,241,021,979,800	1,336,945,113,500
Total R2040 SPOT									15,499,414,567,000.00	241,021,979,800	336,945,113,500
Total For R2040									15,499,414,567,000.00	241,021,979,800	336,945,113,500
R2044 On 31/01/2044 Spot Bond			10.73500	87.26372	10.61500	88.11610			802,150,368,000,000.00	819,948,800,000	1,271,856,741,500
Total R2044 SPOT									12,150,368,000,000.00	819,948,800,000	271,856,741,500
Total For R2044									12,150,368,000,000.00	819,948,800,000	271,856,741,500
R2048 On 28/02/2048 Spot Bond			10.66500	86.43309	10.54500	87.31685			874,475,252,000,000.00	1,395,168,800,000	1,220,983,551,000
Total R2048 SPOT									14,475,252,000,000.00	395,168,800,000	220,983,551,000
Total For R2048									14,475,252,000,000.00	395,168,800,000	220,983,551,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Spot Bond			10.23000	71.87184	10.12000	72.50024			966,131,472,000,000.00	974,206,400,000	824,417,364,10
Total R209 SPOT									966,131,472,000,000.00	974,206,400,000	824,417,364,10
Total For R209									966,131,472,000,000.00	974,206,400,000	824,417,364,10
R210 On 31/03/2028 Spot Bond			2.98500	208.49782	2.98500	208.43601			417,872,597,103,000.00	139,990,819,800	64,638,195,30
Total R210 SPOT									417,872,597,103,000.00	139,990,819,800	64,638,195,30
Total For R210									417,872,597,103,000.00	139,990,819,800	64,638,195,30
R212 On 31/01/2022 Spot Bond			0.70000	174.89617	0.70000	174.85507			128,730,000,000,000.00	183,900,000,000	253,739,425,50
Total R212 SPOT									128,730,000,000,000.00	183,900,000,000	253,739,425,50
Total For R212									128,730,000,000,000.00	183,900,000,000	253,739,425,50
R213 On 28/02/2031 Spot Bond			9.36000	87.84972	9.25000	88.45132			886,399,299,504,000.00	1,056,239,241,400	740,599,116,90
Total R213 SPOT									886,399,299,504,000.00	1,056,239,241,400	740,599,116,90
Total For R213									886,399,299,504,000.00	1,056,239,241,400	740,599,116,90
R214 On 28/02/2041 Spot Bond			10.66500	68.45116	10.54500	69.14823			216,158,232,512,000.00	1,520,502,412,800	784,415,420,30
Total R214 SPOT									216,158,232,512,000.00	1,520,502,412,800	784,415,420,30
Total For R214									216,158,232,512,000.00	1,520,502,412,800	784,415,420,30
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.38051			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.66500			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.19109			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.75202			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.56922			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.77007			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.38961			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	98.97456				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.73257				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.54669				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.34048				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.35600				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.23992				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.82830				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.24778				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.86518				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.01561				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.44587				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.19010				0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	0	30,000,00
Total For RED151										0.00	0	30,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	100.96435				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.94170				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.91364				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.40837				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	104.87632				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.89391				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	99.87967				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.89420				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.02729				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.71059				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.40532				0.00	0	100,000,00
Total RES49 SPOT										0.00	0	100,000,00
Total For RES49										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	99.89567				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.04636				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			6.82000	106.79036	6.82000	106.77080				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.28500	95.85907	11.28500	95.83032				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.59000	101.03216	10.59000	101.00368				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.33032				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.56500	101.11480	9.56500	101.08900				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.33000	106.73449	5.33000	106.71923				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	101.07495				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.20000	113.13186	7.20000	113.11012			31,315,975,920,000.00	4,349,441,100	1,449,813,700	
Total SBS20 SPOT									11,315,975,920,000.00	4,349,441,100	1,449,813,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS20									11,315,975,920,000.00	4,349,441,100	1,449,813,70
SBS21 On 15/05/2026 Spot Bond					0.00000	104.84890			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.07500	113.68074	6.07500	113.66195			77,618,452,500.00	12,776,700	4,258,90
Total SBS27 SPOT									77,618,452,500.00	12,776,700	4,258,90
Total For SBS27									77,618,452,500.00	12,776,700	4,258,90
SBS3 On 25/05/2026 Spot Bond			7.29500	104.79106	7.29500	104.77065			2,892,352,239,000.00	396,484,200	132,161,40
Total SBS3 SPOT									2,892,352,239,000.00	396,484,200	132,161,40
Total For SBS3									2,892,352,239,000.00	396,484,200	132,161,40
SBS31 On 12/06/2027 Spot Bond			7.71500	110.56918	7.71500	110.54631			7,924,929,007,500.00	1,027,210,500	342,403,50
Total SBS31 SPOT									7,924,929,007,500.00	1,027,210,500	342,403,50
Total For SBS31									7,924,929,007,500.00	1,027,210,500	342,403,50
SBS34 On 19/09/2024 Spot Bond			6.44000	113.61246	6.44000	113.59290			177,100,000,000.00	27,500,000	27,500,00
Total SBS34 SPOT									177,100,000,000.00	27,500,000	27,500,00
Total For SBS34									177,100,000,000.00	27,500,000	27,500,00
SBS38 On 29/01/2025 Spot Bond			6.63000	111.85578	6.63000	111.83563			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.66500	110.71297	8.66500	110.68703			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.22000	102.83757	4.22000	102.82585			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.43500	107.47627	5.43500	107.46062			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.03500	115.09888	7.03500	115.07726			2,017,817,392,500.00	286,825,500	95,608,50
Total SBS42 SPOT									2,017,817,392,500.00	286,825,500	95,608,50
Total For SBS42									2,017,817,392,500.00	286,825,500	95,608,50
SBS43 On 12/11/2027 Spot Bond			7.86500	116.39095	7.86500	116.36655			626,244,333,000.00	79,624,200	26,541,40
Total SBS43 SPOT									626,244,333,000.00	79,624,200	26,541,40
Total For SBS43									626,244,333,000.00	79,624,200	26,541,40
SBS46 On 15/02/2023 Spot Bond			5.53500	112.08334	5.53500	112.06644			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.02417				0.00	0	400,000,00
Total SBS47 SPOT										0.00	0	400,000,00
Total For SBS47										0.00	0	400,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	101.56339				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.64500	106.87436	4.64500	106.86081				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.11500	6.11500	6.11500	112.95351				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.76832				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.96180				0.00	3,000,000,000	1,500,000,00
Total SBS53 SPOT										0.00	3,000,000,000	1,500,000,00
Total For SBS53										0.00	3,000,000,000	1,500,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.23939				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.11500	104.18040	5.11500	104.16603				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.06592				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.38077				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.46590				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	101.62179				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.66403				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.27409				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.43479				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.52753				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.17456				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.01000				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.65314				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.75000	317.83826	1.75000	317.75461				0.00	0	10,000,00
Total SBSI11 SPOT										0.00	0	10,000,00
Total For SBSI11										0.00	0	10,000,00
SBSI14 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	215.36158				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.87356				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.90662				0.00	0	
Total SBT102 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 SBT102									0.00	0	
SBT102 On 31/03/2024 Spot Bond					0.00000	103.73064			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT103 On 30/09/2025 Spot Bond					0.00000	103.73464			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total SBT105 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
Total For SBT105								10,000,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.45522			0.00	1,360,000,000	1,330,000,000
Total SBT201 SPOT									0.00	1,360,000,000	1,330,000,000
Total For SBT201									0.00	1,360,000,000	1,330,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.82166			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.27000	107.92959	7.27000	107.90853			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.48242			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.63541			0.00	3,400,000,000	3,200,000,000
Total SBT206 SPOT									0.00	3,400,000,000	3,200,000,000
Total For SBT206									0.00	3,400,000,000	3,200,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	107.28342			0.00	7,600,000,000	5,700,000,000
Total SBT207 SPOT									0.00	7,600,000,000	5,700,000,000
Total For SBT207									0.00	7,600,000,000	5,700,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.76319			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.27642			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.05687			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.02083				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.92604				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.88905				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.00602				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.92123				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.96624				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.97752				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.89715				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.97752				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.11413				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.07398				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.32726				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.00968				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.97000	110.77100	6.97000	110.75027				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.96670				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.71132				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.83204				0.00	4,522,643,200	4,440,945,700
Total SOLB01 SPOT										0.00	4,522,643,200	4,440,945,700
Total For SOLB01										0.00	4,522,643,200	4,440,945,700
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.86145				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.26588				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.78206				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.82586				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	100.31164				0.00	0	
Total SPG004 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 SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.45729				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.45429				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.67130				0.00	200,000,000	100,000,00
Total SPG007 SPOT										0.00	200,000,000	100,000,00
Total For SPG007										0.00	200,000,000	100,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.20537				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.11659				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.72562				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.59286				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.44061				0.00	500,000,000	250,000,00
Total SSA07 SPOT										0.00	500,000,000	250,000,00
Total For SSA07										0.00	500,000,000	250,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.23236				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	147.19138				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.42500	114.24805	7.42500	114.22529				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.74000	91.44134	8.74000	91.42008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.82678				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	100.02784				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.57000	109.12181	6.57000	109.10254				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.86000	110.38617	4.86000	110.34772				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.69142				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.26860				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.62109				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.34000	2.34000	2.34000	313.56640				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.20733				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.09532				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	

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 05/10/2022 Spot Bond					0.00000	100.13275				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	150.25357				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.06000	5.06000	5.06000	107.57254				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			3.95000	3.95000	3.95000	107.08632				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.16500	4.16500	4.16500	194.12968				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.75138				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.73701				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.70166				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.47278				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.46138				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.37988				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.02860				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	105.92100				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.78553				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.52079				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.09502				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.76500	4.76500	4.76500	216.93897				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.21428				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.35111				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.58992				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.77859				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.60921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			9.54000	94.80110	9.54000	94.77670				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.63633				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.45714				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN100 On 31/03/2028 Spot Bond			4.21000	93.76559	4.21000	193.60676				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN100 On 07/12/2033 Spot Bond			4.94500	88.84429	4.94500	213.17630				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN100 On 04/02/2022 Spot Bond					0.00000	100.97054				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN100 On 10/02/2023 Spot Bond					0.00000	100.92922				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.29592				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112 On 14/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN112 On 10/08/2021 Spot Bond					0.00000	100.90217				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN112 On 11/08/2021 Spot Bond					0.00000	100.83727				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN115 On 11/08/2021 Spot Bond					0.00000	100.83727				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.75306				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.73604				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.52676				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.45735				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.41138				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.02000	106.05182	8.02000	106.02904				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.82994				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.29000	103.02506	4.29000	103.01313				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.71007				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.68009				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.75056				0.00	0	
Total T17A11 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 T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.78485				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.72812	7.21000	102.70387				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.15579				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.85556				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.39418				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	101.02541				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.73948				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.60987				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.17492				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.38205				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.48082				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.82440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.87506				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.27047				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.13837				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.50594				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.83117				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.99995				0.00	2,000,000,000	2,000,000,000
Total TFS166 SPOT										0.00	2,000,000,000	2,000,000,000
Total For TFS166										0.00	2,000,000,000	2,000,000,000
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	100.85091				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.29000	103.49202	4.29000	103.48005				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.07091				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.27500	103.12891	4.27500	103.11701				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14B On 21/11/2021 Spot Bond					0.00000	100.94223				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.96745				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.87936				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.19212				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.19739				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.96916				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.46500				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.88302				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.73874				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.80597				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.44309				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.71938				0.00	0	
Total TH15A5 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 TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.77906				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.74609				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.84798				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.09481				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.14639				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.91837				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.28470				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.88243				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.30246				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.59508				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.20106				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.91667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A1 On 21/08/2024 Spot Bond					0.00000	100.67307				0.00	100,000,000	50,000,00
Total TH16A2 SPOT										0.00	100,000,000	50,000,00
Total For TH16A2										0.00	100,000,000	50,000,00
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.38657	8.49000	103.36283				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.99358				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.79255				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.75507				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.78805				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.30065	5.76000	102.28460				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.82101				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.87494				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.87793				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.86745				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

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	100.93932				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.91986				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.18908				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.31604				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.24137				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.85221				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.90606				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.18102				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.66186				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.39671				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.27000	106.25199	6.27000	106.23417				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.37000	109.52859	7.37000	109.50705				0.00	0	
Total TL25 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 TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.55604			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.18754			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.90000	106.51030	7.90000	106.48775			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.47319			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.39978			0.00	200,000,000	100,000,000
Total TL30 SPOT									0.00	200,000,000	100,000,000
Total For TL30									0.00	200,000,000	100,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	100.73169			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.97422			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.09000	109.83125	7.09000	109.81046		13,683,700,000,000.00	1,930,000,000	1,733,410,900	
Total TN23 SPOT								13,683,700,000,000.00	1,930,000,000	1,733,410,900	
Total For TN23								13,683,700,000,000.00	1,930,000,000	1,733,410,900	
TN23/R On 06/11/2023 Spot Bond			100.00000	26.36498	100.00000	26.30694		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.44000	107.44864	8.44000	107.42411		28,064,856,800,000.00	3,325,220,000	7,155,586,900	
Total TN25 SPOT								28,064,856,800,000.00	3,325,220,000	7,155,586,900	
Total For TN25								28,064,856,800,000.00	3,325,220,000	7,155,586,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.47716	100.00000	16.44029		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			9.17000	100.22624	9.17000	100.20183		30,261,000,000,000.00	3,300,000,000	13,404,273,000	

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 TN27 SPOT										10,261,000,000,000.00	3,300,000,000	13,404,273,00
Total For TN27										10,261,000,000,000.00	3,300,000,000	13,404,273,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.76324	100.00000	10.73955				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.51000	102.71983	10.51000	102.69108				25,224,000,000,000.00	2,400,000,000	25,000,000,00
Total TN30 SPOT										15,224,000,000,000.00	2,400,000,000	25,000,000,00
Total For TN30										15,224,000,000,000.00	2,400,000,000	25,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.88845	8.00000	118.86297				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.88500	94.32672	11.88500	94.29697				22,819,200,000,000.00	1,920,000,000	2,460,000,00
Total TN40 SPOT										12,819,200,000,000.00	1,920,000,000	2,460,000,00
Total For TN40										12,819,200,000,000.00	1,920,000,000	2,460,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.84340	10.75000	102.81398				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	100.71070				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.71867				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.62142	7.61000	100.51146				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.61205				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.97200				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.28000	104.98437	6.28000	104.96673				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A On 14/11/2022 Spot Bond					0.00000	100.91274				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.17849				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.28874				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.02619				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02750				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.57000	108.91726	6.57000	108.89802				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.02619				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02750				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.19116	8.62000	102.16760				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.36197				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.82589				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.81437				0.00	0	
Total TRA5B1 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 TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.03606				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.92258				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	99.23350				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.29897				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.44653				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.23859				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.75820				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.63485				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	96.01854				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.23716				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.60649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.50889				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.43713				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC37 On 15/07/2021 Spot Bond					0.00000	105.07723				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	108.89356				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	101.90910				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.54690				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.39532				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.39532				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.39152				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.31322				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.64992				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			9.84000	109.31721	9.84000	109.28869			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.85691			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.96147			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.00971			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.21861			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.07915			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.89722			0.00	0	500,000,00
Total VKE11 SPOT									0.00	0	500,000,00
Total For VKE11									0.00	0	500,000,00
VKE13 On 27/08/2021 Spot Bond					0.00000	100.75728			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.76583			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.87597			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.90973			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.33260			0.00	500,000,000	500,000,00
Total WHL02 SPOT									0.00	500,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For WHL02										0.00	500,000,000	500,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	100.47962				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.40e+017	156,954,265,800	480,110,549,500
Total for SPOT :										2.40e+017	156,954,265,800	480,110,549,500
Total Futures										2.40e+017	156,954,270,629	480,111,567,800
Total Options										0.00	0	120,400
Grand Total:										2.40e+017	156,954,270,629	480,111,688,300