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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2021

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			11.31606	78.20480	11.28847	78.35209			0.00	0	
ES33	On	04/11/2021	Bond Future			11.55649	75.28901	11.52819	75.43560			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.80677	76.17532	11.77790	76.32030			0.00	0	
ES33	On	05/05/2022	Bond Future			12.05975	73.31983	12.03040	73.46280			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.85832	76.76559	11.82553	76.96277			0.00	0	
ES42	On	04/11/2021	Bond Future			12.08745	73.35127	12.05362	73.54827			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.31831	74.21541	12.28357	74.41147			0.00	0	
ES42	On	05/05/2022	Bond Future			12.56011	70.85539	12.52446	71.05009			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			153.53379	153.53379	153.50894	153.50894			78,148,699.11	509	4,01
I2025	On	04/11/2021	Bond Future			155.22055	155.22055	155.19079	155.19079			79,007,259.95	509	1,34
I2025	On	03/02/2022	Bond Future			155.47710	155.47710	155.44011	155.44011			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	05/05/2022	Bond Future			157.35787	157.35787	157.31257	157.31257			0.00	0	
Total I2025 Future												157,155,959.06	1,018	5,42
Total For I2025												157,155,959.06	1,018	5,42
I2029	On	05/08/2021	Bond Future			113.78260	113.78260	113.68160	113.68160			210,497,810.00	1,850	2,42
I2029	On	04/11/2021	Bond Future			113.86398	113.86398	113.75850	113.75850			209,965,179.12	1,844	2,60
I2029	On	03/02/2022	Bond Future			115.20372	115.20372	115.09197	115.09197			0.00	0	
I2029	On	05/05/2022	Bond Future			115.40700	115.40700	115.28803	115.28803			0.00	0	
Total I2029 Future												420,462,989.12	3,694	5,03
Total For I2029												420,462,989.12	3,694	5,03
I2033	On	05/08/2021	Bond Future			108.09468	108.09468	108.01819	108.01819			50,480,215.56	467	2,32
I2033	On	04/11/2021	Bond Future			108.03431	108.03431	107.95367	107.95367			50,452,022.77	467	8,42
I2033	On	03/02/2022	Bond Future			109.30531	109.30531	109.21903	109.21903			0.00	0	
I2033	On	05/05/2022	Bond Future			109.35841	109.35841	109.26557	109.26557			0.00	0	
Total I2033 Future												100,932,238.33	934	10,82
Total For I2033												100,932,238.33	934	10,82
I2038	On	05/08/2021	Bond Future			118.51134	118.51134	118.25224	118.25224			274,472,263.44	2,316	7,52
I2038	On	04/11/2021	Bond Future			119.81326	119.81326	119.54771	119.54771			277,487,510.16	2,316	4,92
I2038	On	03/02/2022	Bond Future			119.45711	119.45711	119.18316	119.18316			0.00	0	
I2038	On	05/05/2022	Bond Future			120.90229	120.90229	120.61906	120.61906			0.00	0	
Total I2038 Future												551,959,773.60	4,632	12,52
Total For I2038												551,959,773.60	4,632	12,52
I2046	On	05/08/2021	Bond Future			108.19142	108.19142	107.80522	107.80522			777,788,118.38	7,189	17,42
I2046	On	04/11/2021	Bond Future			107.54377	107.54377	107.15009	107.15009			773,132,162.53	7,189	7,82
I2046	On	03/02/2022	Bond Future			108.80921	108.80921	108.40618	108.40618			0.00	0	
I2046	On	05/05/2022	Bond Future			108.25532	108.25532	107.84205	107.84205			0.00	0	
Total I2046 Future												1,550,920,280.91	14,378	25,22
Total For I2046												1,550,920,280.91	14,378	25,22
I2050	On	05/08/2021	Bond Future			109.64427	109.64427	109.00765	109.00765			323,669,885.04	2,952	10,12
I2050	On	04/11/2021	Bond Future			110.84884	110.84884	110.20196	110.20196			327,225,775.68	2,952	4,42
I2050	On	03/02/2022	Bond Future			110.19153	110.19153	109.53206	109.53206			0.00	0	
I2050	On	05/05/2022	Bond Future			111.52481	111.52481	110.85184	110.85184			0.00	0	
Total I2050 Future												650,895,660.72	5,904	14,52
Total For I2050												650,895,660.72	5,904	14,52
R186	On	05/08/2021	Bond Future			7.48573	114.55535	7.53347	114.33121		6.44	0.00	0	75,32
R186	On	04/11/2021	Bond Future			7.67702	115.78575	7.72857	115.55578		6.03	0.00	0	41,52
R186	On	03/02/2022	Bond Future			7.87439	111.83813	7.93058	111.60049		5.96	0.00	0	
R186	On	05/05/2022	Bond Future			8.08636	113.16564	8.14792	112.91949		5.71	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	116,94
R186	On	05/08/2021	Bond Future	8.62	Call			4,954.64000	4.95464	5,178,220	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1.02000	0.00102	0,460	7.14	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,998.86000	4.99886	5,222,480	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.94000	0.00094	0,420	7.15	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,910.38000	4.91038	5,133,920	7.13	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			1.10000	0.00110	0,500	7.13	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			865.59000	0.86559	785,140	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			270.73000	0.27073	238,640	6.59	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,491.33000	2.49133	2,641,790	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			851.72000	0.85172	772,210	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,521.37000	2.52137	2,672,770	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			838.03000	0.83803	759,460	6.17	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,461.46000	2.46146	2,610,980	6.16	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,606.33000	1.60633	1,723,060	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,421.93000	1.42193	1,308,690	6.04	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			4,792.19000	4.79219	4,990,070	6.59	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			835.20000	0.83520	901,450	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,626.29000	3.62629	3,454,900	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			848.02000	0.84802	915,010	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,595.55000	3.59555	3,424,900	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			860.70000	0.86070	928,430	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,564.68000	3.56468	3,394,770	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,969.64000	1.96964	1,858,850	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,608.86000	2.60886	2,742,890	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,003.75000	2.00375	1,891,630	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,631.59000	2.63159	2,766,290	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,986.84000	1.98684	1,875,390	5.73	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,654.01000	2.65401	2,789,370	5.74	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												0.00	0	147,25
R197	On	05/08/2021	Bond Future			321.72934	321.72934	321.68482	321.68482			82,684,440.38	257	1,17
R197	On	04/11/2021	Bond Future			325.26397	325.26397	325.20918	325.20918			77,738,088.83	239	1,17
R197	On	03/02/2022	Bond Future			320.94130	320.94130	320.87171	320.87171			0.00	0	
R197	On	05/05/2022	Bond Future			324.82454	324.82454	324.73780	324.73780			0.00	0	
Total R197 Future												160,422,529.21	496	2,25
Total For R197												160,422,529.21	496	2,25
R202	On	05/08/2021	Bond Future			236.33279	236.33279	236.28385	236.28385			514,496,483.83	2,177	9,37
R202	On	04/11/2021	Bond Future			238.92925	238.92925	238.87255	238.87255			520,148,977.25	2,177	3,80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	03/02/2022	Bond Future			237.41180	237.41180	237.34381	237.34381			0.00	0	
R202	On	05/05/2022	Bond Future			240.28383	240.28383	240.20318	240.20318			0.00	0	
Total R202 Future											1,034,645,461.08	4,354	13,11	
Total For R202											1,034,645,461.08	4,354	13,11	
R2023	On	05/08/2021	Bond Future			5.22184	107.17682	5.24452	107.14253		1.20	366,330,370.76	3,418	13,52
R2023	On	04/11/2021	Bond Future			5.39393	104.42091	5.42364	104.38309		1.17	351,898,466.70	3,370	3,31
R2023	On	03/02/2022	Bond Future			5.59102	105.62442	5.63273	105.58154		1.00	0.00	0	
R2023	On	05/05/2022	Bond Future			5.83921	102.96733	5.90084	102.91872		0.90	0.00	0	
Total R2023 Future											718,228,837.46	6,788	16,85	
R2023	On	05/08/2021	Bond Future	5.30	Call			159.70000	0.15970	178,560	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			75.87000	0.07587	60,440	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			169.59000	0.16959	189,160	1.23	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			70.66000	0.07066	55,940	1.23	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			150.10000	0.15010	168,230	1.22	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			81.38000	0.08138	65,220	1.22	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			667.68000	0.66768	633,480	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			21.52000	0.02152	24,830	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			691.00000	0.69100	656,490	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			22.72000	0.02272	26,190	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			679.36000	0.67936	645,010	0.88	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			23.88000	0.02388	27,500	0.88	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			57.95000	0.05795	65,490	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			628.40000	0.62840	593,060	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			53.44000	0.05344	60,540	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			644.62000	0.64462	608,840	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			55.56000	0.05556	62,880	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			636.38000	0.63638	600,820	0.78	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			209.13000	0.20913	191,780	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			528.73000	0.52873	560,140	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			207.01000	0.20701	189,810	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			517.31000	0.51731	548,420	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			211.28000	0.21128	193,780	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			523.01000	0.52301	554,270	0.94	0.00	0	
Total R2023 Option											0.00	0		
Total For R2023											718,228,837.46	6,788	16,85	
R2030	On	05/08/2021	Bond Future			8.97565	94.53142	8.98792	94.46238		10.18	0.00	0	59,71
R2030	On	04/11/2021	Bond Future			9.16457	95.54674	9.17791	95.47410		9.80	382,186,960.00	4,000	74,48
R2030	On	03/02/2022	Bond Future			9.36058	92.64359	9.37535	92.56589		9.66	0.00	0	
R2030	On	05/05/2022	Bond Future			9.56664	93.74349	9.58304	93.66016		9.18	0.00	0	

Contract 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												382,186,960.00	4,000	134,24
R2030	On	05/08/2021	Bond Future	10.42	Call			7,629.70000	7.62970	7,698,580	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call			1,367.70000	1.36770	1,392,030	10.35	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put			461.82000	0.46182	417,110	10.35	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put			2,867.62000	2.86762	2,795,400	9.60	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			71.58000	0.07158	68,400	9.60	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			2,925.49000	2.92549	2,977,490	10.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call			6,256.36000	6.25636	6,324,530	11.84	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			2.63000	0.00263	1,760	11.84	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,191.50000	4.19150	4,254,130	11.28	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			28.16000	0.02816	21,750	11.28	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			1,341.16000	1.34116	1,273,230	10.01	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			0.45000	0.00045	0,270	12.13	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call			7,022.36000	7.02236	7,091,040	12.00	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Put			0.96000	0.00096	0,600	12.00	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,536.42000	1.53642	1,466,580	9.96	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			357.73000	0.35773	356,930	9.96	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,614.19000	7.61419	7,545,140	9.36	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			101.32000	0.10132	84,280	10.89	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			935.96000	0.93596	874,790	10.13	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			722.39000	0.72239	730,260	10.13	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			128.25000	0.12825	108,110	10.81	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,681.51000	2.68151	2,730,410	10.81	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			15,587.23000	15.58723	15,656,270	12.78	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			447.64000	0.44764	448,750	10.01	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.42	Put			0.41000	0.00041	0,250	12.14	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,680.09000	7.68009	7,748,970	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			0.39000	0.00039	0,230	12.15	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,579.29000	7.57929	7,648,150	12.13	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			0.00000	0.00000	0,000	12.78	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call			0.03000	0.00003	0,020	9.36	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Call			2,082.92000	2.08292	2,111,520	9.77	0.00	0	,
R2030	On	04/11/2021	Bond Future	8.27	Put			5,469.65000	5.46965	5,402,880	9.04	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			356.60000	0.35660	362,470	9.04	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,309.68000	3.30968	3,253,170	9.46	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,055.47000	1.05547	1,071,600	9.46	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,395.54000	11.39554	11,464,660	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			62.21000	0.06221	58,690	12.11	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,599.49000	7.59949	7,661,200	11.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/11/2021	Bond Future	10.60	Put			255.24000	0.25524	244,310	11.30	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,644.52000	7.64452	7,706,360	11.31	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			251.31000	0.25131	240,510	11.31	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,554.40000	7.55440	7,615,980	11.29	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			10,590.73000	10.59073	10,658,570	12.11	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			91.61000	0.09161	86,810	12.11	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			729.93000	0.72993	706,140	10.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,555.93000	4.55593	4,604,780	10.42	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			1,962.80000	1.96280	1,918,760	9.77	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			259.14000	0.25914	248,080	11.29	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			6,071.69000	6.07169	6,005,790	9.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			2,764.67000	2.76467	2,799,570	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			578.40000	0.57840	563,010	11.00	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			3,833.03000	3.83303	3,876,390	9.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,736.26000	1.73626	1,701,920	9.85	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,546.29000	2.54629	2,579,220	9.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,679.71000	2.67971	2,634,940	9.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,477.87000	2.47787	2,435,070	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			699.72000	0.69972	711,520	9.01	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			2,792.45000	2.79245	2,827,610	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,453.30000	2.45330	2,410,760	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			2,820.66000	2.82066	2,856,060	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,429.19000	2.42919	2,386,890	9.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			2,089.61000	2.08961	2,050,990	9.72	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,261.28000	3.26128	3,300,360	9.72	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,210.00000	4.21000	4,153,230	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,394.04000	1.39404	1,414,970	9.25	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,932.62000	7.93262	7,994,930	11.00	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			573.03000	0.57303	583,340	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,070.62000	4.07062	4,116,560	9.29	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,791.91000	1.79191	1,759,730	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,839.41000	4.83941	4,890,170	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,635.29000	3.63529	3,584,750	8.96	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,773.07000	6.77307	6,704,830	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			891.81000	0.89181	906,900	8.58	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,289.51000	8.28951	8,216,490	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			2,442.08000	2.44208	2,474,870	8.96	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,822.31000	1.82231	1,789,740	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,231.11000	2.23111	2,193,720	9.29	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			4,872.78000	4.87278	4,923,740	9.47	0.00	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
R2030	On	05/05/2022	Bond Future	10.20	Put			1,807.05000	1.80705	1,774,680	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,906.24000	4.90624	4,957,390	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,095.01000	5.09501	5,034,520	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,487.84000	1.48784	1,510,680	8.68	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			7,939.72000	7.93972	8,003,810	10.30	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			908.11000	0.90811	888,870	10.30	0.00	0	1,80
Total R2030 Option												0.00	0	29,24
Total For R2030												382,186,960.00	4,000	163,45
R2032	On	05/08/2021	Bond Future			9.70235	93.47371	9.70457	93.46013		11.11	14,955,793.60	160	46,00
R2032	On	04/11/2021	Bond Future			9.89945	90.33320	9.90223	90.31669		11.33	135,499,800.00	1,500	89,15
R2032	On	03/02/2022	Bond Future			10.10019	91.37485	10.10379	91.35411		10.79	0.00	0	
R2032	On	05/05/2022	Bond Future			10.30692	88.31296	10.31149	88.28743		10.84	0.00	0	
Total R2032 Future												150,455,593.60	1,660	135,22
R2032	On	05/08/2021	Bond Future	11.36	Call			9,409.40000	9.40940	9,422,950	13.58	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.09000	0.00009	0,060	13.58	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,462.09000	9.46209	9,475,630	13.59	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.09000	0.00009	0,050	13.59	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,356.67000	9.35667	9,370,210	13.57	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.10000	0.00010	0,060	13.57	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			171.73000	0.17173	167,190	13.82	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,089.16000	10.08916	10,101,170	13.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			169.22000	0.16922	164,720	13.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,992.88000	9.99288	10,004,800	13.81	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,414.03000	2.41403	2,395,330	11.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,983.73000	1.98373	1,981,540	11.16	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,249.68000	15.24968	15,265,380	14.28	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			174.28000	0.17428	169,690	13.81	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			18.59000	0.01859	17,780	14.28	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,041.02000	10.04102	10,052,990	13.82	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,282.96000	4.28296	4,262,990	10.49	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			796.57000	0.79657	793,110	10.49	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			5,934.51000	5.93451	5,943,750	11.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,234.82000	1.23482	1,223,320	11.53	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,657.29000	3.65729	3,662,420	10.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,254.05000	2.25405	2,238,440	10.87	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,590.00000	4.59000	4,570,030	10.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,775.27000	4.77527	4,782,570	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,647.45000	1.64745	1,634,010	11.16	0.00	0	50
R2032	On	03/02/2022	Bond Future	10.14	Call			2,981.25000	2.98125	2,984,970	10.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	03/02/2022	Bond Future	10.14	Put		2,772.98000	2.77298	2,755,960	10.70	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		6,534.08000	6.53408	6,512,900	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,591.38000	1.59138	1,592,310	10.20	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,001.17000	4.00117	4,007,010	10.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		2,036.53000	2.03653	2,021,630	10.95	0.00	0	15'
R2032	On	03/02/2022	Bond Future	9.81	Call		2,051.50000	2.05150	2,053,300	10.41	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,765.85000	3.76585	3,746,910	10.41	0.00	0	15'
R2032	On	03/02/2022	Bond Future	8.91	Put		7,751.02000	7.75102	7,729,550	9.72	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,502.43000	1.50243	1,503,200	10.15	0.00	0	40'
R2032	On	03/02/2022	Bond Future	10.43	Call		3,931.33000	3.93133	3,937,030	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,078.58000	2.07858	2,063,540	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		3,966.19000	3.96619	3,971,950	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,057.47000	2.05747	2,042,490	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,896.60000	3.89660	3,902,230	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		740.90000	0.74090	740,460	9.75	0.00	0	5'
R2032	On	03/02/2022	Bond Future	11.13	Put		1,033.62000	1.03362	1,023,230	11.77	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,287.66000	4.28766	4,294,070	11.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,877.40000	1.87740	1,863,070	11.02	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,438.14000	4.43814	4,418,330	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,099.87000	2.09987	2,084,760	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		501.24000	0.50124	500,510	9.72	0.00	0	15'
R2032	On	03/02/2022	Bond Future	11.13	Call		6,689.32000	6.68932	6,699,670	11.77	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,828.20000	5.82820	5,840,220	11.56	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,934.88000	1.93488	1,921,370	11.56	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,865.46000	5.86546	5,877,550	11.57	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,919.62000	1.91962	1,906,180	11.57	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,790.71000	5.79071	5,802,670	11.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,949.96000	1.94996	1,936,390	11.55	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											150,455,593.60	1,660	140,04
R2035	On	05/08/2021	Bond Future			10.39340	93.03474	10.37550	93.15323	12.29	0.00	0	79,5'
R2035	On	04/11/2021	Bond Future			10.59576	89.55979	10.57757	89.67679	12.64	21,494,349.60	240	42,4'
R2035	On	03/02/2022	Bond Future			10.80546	90.59216	10.78714	90.70656	12.07	0.00	0	
R2035	On	05/05/2022	Bond Future			11.01297	87.18935	10.99463	87.30065	12.19	0.00	0	
Total R2035 Future											21,494,349.60	240	122,00
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		45,054.04000	45.05404	45,172,530	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call		2,798.95000	2.79895	2,680,060	13.45	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	10.77	Put			239.48000	0.23948	239,080	13.45	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			2,607.40000	2.60740	2,690,540	11.92	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			44,937.46000	44.93746	45,055,950	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			206.49000	0.20649	171,140	11.92	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			45,170.75000	45.17075	45,289,240	11.49	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			6,266.77000	6.26677	6,146,820	14.74	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			14.64000	0.01464	13,180	14.74	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			1,192.86000	1.19286	1,146,070	12.17	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,347.72000	2.34772	2,391,490	12.77	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Call			2,620.29000	2.62029	2,547,060	12.77	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			17,745.66000	17.74566	17,628,730	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			543.22000	0.54322	552,480	14.74	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,453.21000	4.45321	4,360,980	13.48	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,302.29000	1.30229	1,327,060	13.48	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,737.29000	3.73729	3,801,400	12.33	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,170.49000	1.17049	1,124,240	12.15	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			4,211.20000	4.21120	4,281,410	12.17	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			195.16000	0.19516	197,660	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,565.16000	11.56516	11,450,610	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			191.66000	0.19166	194,110	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,466.94000	11.46694	11,352,490	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			13.34000	0.01334	13,410	16.09	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,646.83000	7.64683	7,539,090	14.74	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			2,551.92000	2.55192	2,479,660	12.75	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,407.68000	2.40768	2,452,420	12.75	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,256.44000	4.25644	4,327,190	12.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			198.72000	0.19872	201,270	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,457.96000	1.45796	1,405,070	12.33	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			11,516.05000	11.51605	11,401,550	16.09	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			4,995.70000	4.99570	4,899,710	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			1,116.43000	1.11643	1,137,440	13.72	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			5,131.95000	5.13195	5,199,450	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,745.32000	1.74532	1,698,420	11.59	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,966.10000	6.96610	6,872,620	13.36	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			5,836.23000	5.83623	5,910,130	11.39	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,384.31000	1.38431	1,343,810	11.39	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			5,496.76000	5.49676	5,410,970	12.84	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			1,179.61000	1.17961	1,197,760	13.60	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,041.87000	5.04187	4,959,020	12.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.28	Put		2,038.54000	2.03854	2,070,090	12.67	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put		7,900.57000	7.90057	7,989,430	10.96	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		705.88000	0.70588	680,340	10.96	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call		4,840.47000	4.84047	4,759,030	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		1,350.43000	1.35043	1,371,350	13.36	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call		4,072.27000	4.07227	3,996,950	12.34	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		2,573.26000	2.57326	2,612,340	12.34	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put		2,114.95000	2.11495	2,147,630	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,801.12000	4.80112	4,719,970	12.58	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		2,155.30000	2.15530	2,188,550	12.58	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		1,843.69000	1.84369	1,872,300	12.84	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,802.48000	2.80248	2,740,450	11.98	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		3,665.75000	3.66575	3,718,120	11.98	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.05	Put		2,526.13000	2.52613	2,564,560	12.36	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		4,761.60000	4.76160	4,825,540	11.69	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		1,966.42000	1.96642	1,915,960	11.69	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call		7,639.68000	7.63968	7,543,430	13.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		2,134.91000	2.13491	2,167,870	12.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,880.18000	4.88018	4,798,460	12.61	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		4,146.92000	4.14692	4,070,950	12.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,126.13000	6.12613	6,045,090	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		2,274.70000	2.27470	2,304,960	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,046.89000	6.04689	5,966,290	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		2,309.26000	2.30926	2,339,960	12.83	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,086.33000	6.08633	6,005,510	12.85	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		2,291.77000	2.29177	2,322,250	12.85	0.00	0	
Total R2035 Option											0.00	0	13,18
Total For R2035											21,494,349.60	240	135,18
R2037	On	05/08/2021	Bond Future			10.64143	84.17131	10.61339	84.35644	13.53	7,996,274.45	95	106,08
R2037	On	04/11/2021	Bond Future			10.83527	85.07539	10.80655	85.25993	13.24	0.00	0	47,68
R2037	On	03/02/2022	Bond Future			11.03606	81.80138	11.00678	81.98426	13.31	0.00	0	
R2037	On	05/05/2022	Bond Future			11.24271	82.77277	11.21293	82.95364	12.82	0.00	0	
Total R2037 Future											7,996,274.45	95	153,76
R2037	On	05/08/2021	Bond Future	12.27	Call		9,966.32000	9.96632	9,781,120	17.68	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		0.39000	0.00039	0,320	17.68	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		10,020.88000	10.02088	9,835,680	17.70	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		0.37000	0.00037	0,300	17.70	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		9,911.69000	9.91169	9,726,490	17.66	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		0.41000	0.00041	0,340	17.66	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.81	Put		182.49000	0.18249	188,440	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		5,254.90000	5.25490	5,106,700	14.49	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		11,755.35000	11.75535	11,576,650	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		179.25000	0.17925	185,090	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,803.35000	11.80335	11,624,550	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		176.06000	0.17606	181,800	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		11,707.35000	11.70735	11,528,760	17.00	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,193.40000	9.19340	9,021,220	16.11	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		359.25000	0.35925	371,610	16.11	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,024.91000	1.02491	1,061,250	14.49	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,816.57000	4.81657	4,690,980	13.86	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,112.33000	2.11233	2,169,620	13.86	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,856.22000	4.85622	4,730,170	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,092.52000	2.09252	2,149,350	13.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,895.99000	4.89599	4,769,470	13.89	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,072.90000	2.07290	2,129,260	13.89	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,347.95000	2.34795	2,402,790	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,957.67000	5.95767	5,831,270	13.45	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,330.23000	2.33023	2,384,700	13.45	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,997.11000	5.99711	5,870,350	13.46	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,312.91000	2.31291	2,367,020	13.46	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,918.57000	5.91857	5,792,540	13.43	0.00	0	
Total R2037 Option											0.00	0	1,200
Total For R2037											7,996,274.45	95	154,960
R2040	On	05/08/2021	Bond Future			10.78048	86.12157	10.75240	86.31981	14.03	0.00	0	53,600
R2040	On	04/11/2021	Bond Future			10.96997	87.04656	10.94118	87.24433	13.74	0.00	0	32,000
R2040	On	03/02/2022	Bond Future			11.16617	83.54502	11.13678	83.74123	13.84	0.00	0	
R2040	On	05/05/2022	Bond Future			11.36756	84.53718	11.33763	84.73144	13.32	0.00	0	
Total R2040 Future											0.00	0	85,600
R2040	On	05/08/2021	Bond Future	12.48	Call		10,962.93000	10.96293	10,764,620	18.85	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		0.36000	0.00036	0,290	18.85	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		11,019.67000	11.01967	10,821,370	18.87	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		41.06000	0.04106	40,930	16.40	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		5,401.94000	5.40194	5,203,570	16.40	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call		22,444.38000	22.44438	22,246,140	19.51	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		0.34000	0.00034	0,280	18.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		10,906.12000	10.90612	10,707,810	18.82	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	19.51	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put		0.38000	0.00038	0,310	18.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/08/2021	Bond Future	11.05	Put		350.40000	0.35040	370,620	14.77	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		2,415.26000	2.41526	2,237,240	14.77	0.00	0	96
R2040	On	04/11/2021	Bond Future	12.91	Call		12,203.25000	12.20325	12,012,270	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		205.09000	0.20509	211,880	17.61	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		12,100.51000	12.10051	11,909,710	17.57	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		210.10000	0.21010	217,070	17.57	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,151.87000	12.15187	11,960,980	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		207.55000	0.20755	214,430	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		2,295.01000	2.29501	2,356,500	14.66	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,220.65000	5.22065	5,085,440	14.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		2,274.33000	2.27433	2,335,330	14.68	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,135.46000	5.13546	5,001,240	14.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		2,315.64000	2.31564	2,377,630	14.64	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,178.12000	5.17812	5,043,400	14.66	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		1,183.46000	1.18346	1,211,710	16.01	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		6,201.58000	6.20158	6,067,610	14.12	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		2,608.98000	2.60898	2,669,270	14.12	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,243.04000	6.24304	6,108,680	14.14	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		2,589.91000	2.58991	2,649,810	14.14	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,160.18000	6.16018	6,026,600	14.10	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		11,565.06000	11.56506	11,727,190	12.37	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		685.78000	0.68578	653,650	12.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		7,106.55000	7.10655	7,233,880	12.71	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,866.19000	1.86619	1,799,260	12.71	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		11,169.87000	11.16987	11,003,860	16.01	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		2,628.19000	2.62819	2,688,870	14.10	0.00	0	
Total R2040 Option											0.00	0	6,30
Total For R2040											0.00	0	91,95
R2044	On	05/08/2021	Bond Future			10.83372	82.81817	10.81058	82.98372	14.62	0.00	0	49,45
R2044	On	04/11/2021	Bond Future			11.01487	83.70767	10.99119	83.87249	14.31	0.00	0	21,90
R2044	On	03/02/2022	Bond Future			11.20220	80.29278	11.17810	80.45580	14.42	0.00	0	
R2044	On	05/05/2022	Bond Future			11.39409	81.24636	11.36963	81.40722	13.87	0.00	0	
Total R2044 Future											0.00	0	71,36
R2044	On	05/08/2021	Bond Future	12.60	Call		11,323.77000	11.32377	11,158,110	20.84	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		0.51000	0.00051	0,400	20.84	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		11,379.44000	11.37944	11,213,780	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		0.49000	0.00049	0,380	20.87	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		11,268.02000	11.26802	11,102,360	20.81	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		0.53000	0.00053	0,420	20.81	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.91	Call		11,962.78000	11.96278	11,803,390	18.54	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		232.83000	0.23283	238,260	18.54	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		11,861.18000	11.86118	11,701,940	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		238.26000	0.23826	243,840	18.49	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		11,911.97000	11.91197	11,752,660	18.51	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		235.50000	0.23550	241,010	18.51	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,251.17000	2.25117	2,301,130	14.88	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,068.81000	5.06881	4,955,330	14.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,229.54000	2.22954	2,279,080	14.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,984.33000	4.98433	4,871,710	14.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,272.77000	2.27277	2,323,170	14.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,026.63000	5.02663	4,913,570	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,147.03000	6.14703	6,035,260	14.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,656.66000	2.65666	2,705,750	14.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,188.57000	6.18857	6,076,470	14.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,637.21000	2.63721	2,685,970	14.76	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,105.82000	6.10582	5,994,390	14.72	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,676.53000	2.67653	2,725,960	14.72	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	71,36
R2048	On	05/08/2021	Bond Future			10.76826	86.30243	10.74001	86.51117	14.29	0.00	0	98,93
R2048	On	04/11/2021	Bond Future			10.94598	82.81815	10.91696	83.02658	14.71	0.00	0	116,0
R2048	On	03/02/2022	Bond Future			11.12932	83.77281	11.09961	83.98004	14.05	0.00	0	
R2048	On	05/05/2022	Bond Future			11.30943	80.35221	11.27912	80.55778	14.26	0.00	0	
Total R2048 Future											0.00	0	214,95
R2048	On	05/08/2021	Bond Future	12.51	Call		11,483.14000	11.48314	11,274,270	20.86	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		0.77000	0.00077	0,640	20.86	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		11,539.75000	11.53975	11,330,880	20.90	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		0.74000	0.00074	0,610	20.90	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		3,468.40000	3.46840	3,267,970	15.71	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		2,191.97000	2.19197	2,328,260	13.90	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,769.35000	1.76935	1,601,610	14.67	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		1,659.36000	1.65936	1,769,890	14.06	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		0.80000	0.00080	0,660	20.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		5,828.93000	5.82893	6,032,340	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		14.40000	0.01440	9,070	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		181.18000	0.18118	189,490	15.71	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		11,426.44000	11.42644	11,217,560	20.82	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		611.03000	0.61103	512,820	14.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2048	On	05/08/2021	Bond Future	10.50	Call		380.58000	0.38058	308,130	13.90		0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		3,493.97000	3.49397	3,671,600	13.68		0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		119.66000	0.11966	88,550	13.68		0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		599.25000	0.59925	640,250	14.67		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		231.79000	0.23179	239,720	19.04		0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		154.20000	0.15420	139,020	13.75		0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		12,243.47000	12.24347	12,042,870	19.06		0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		229.17000	0.22917	237,000	19.06		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,294.97000	12.29497	12,094,270	19.09		0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		226.64000	0.22664	234,370	19.09		0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,191.98000	12.19198	11,991,480	19.04		0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		5,531.21000	5.53121	5,680,940	13.77		0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		868.74000	0.86874	810,040	13.77		0.00	0	1,20
R2048	On	04/11/2021	Bond Future	9.60	Put		10,692.57000	10.69257	10,885,820	13.75		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,983.14000	4.98314	4,844,570	14.72		0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,465.60000	2.46560	2,534,260	14.72		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,026.11000	5.02611	4,886,990	14.74		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,442.54000	2.44254	2,510,650	14.74		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,068.96000	5.06896	4,929,280	14.75		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,419.47000	2.41947	2,487,020	14.75		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,686.70000	2.68670	2,751,650	14.98		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,070.03000	6.07003	5,930,290	14.94		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,727.25000	2.72725	2,793,080	14.94		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,112.58000	6.11258	5,972,410	14.96		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,706.89000	2.70689	2,772,290	14.96		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,155.22000	6.15522	6,014,600	14.98		0.00	0	
Total R2048 Option											0.00	0	5,00	
Total For R2048											0.00	0	219,95	
R209	On	05/08/2021	Bond Future			10.35352	71.66634	10.32531	71.82910	13.63		0.00	0	26,65
R209	On	04/11/2021	Bond Future			10.53246	69.29629	10.50360	69.45870	13.98		0.00	0	6,85
R209	On	03/02/2022	Bond Future			10.71344	70.09536	10.68408	70.25653	13.40		0.00	0	
R209	On	05/05/2022	Bond Future			10.89800	67.78607	10.86819	67.94568	13.51		0.00	0	
Total R209 Future											0.00	0	33,45	
R209	On	05/08/2021	Bond Future	11.80	Call		7,827.70000	7.82770	7,664,850	17.25		0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.67000	0.00067	0,580	17.25		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,876.29000	7.87629	7,713,440	17.26		0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.63000	0.00063	0,540	17.26		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,779.06000	7.77906	7,616,200	17.23		0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.72000	0.00072	0,620	17.23		0.00	0	

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		256.55000	0.25655	234,290	12.38	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		8,811.69000	8.81169	8,657,080	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		219.28000	0.21928	227,080	17.24	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,855.26000	8.85526	8,700,540	17.26	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,096.89000	2.09689	2,004,710	13.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		216.37000	0.21637	224,060	17.26	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,768.17000	8.76817	8,613,670	17.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		222.29000	0.22229	230,200	17.22	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,117.19000	2.11719	2,187,420	13.98	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		6,259.26000	6.25926	6,399,410	12.38	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		904.10000	0.90410	849,010	13.27	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,827.90000	3.82790	3,935,220	13.27	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,026.75000	8.02675	7,874,480	16.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		279.99000	0.27999	290,130	16.87	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,960.83000	1.96083	2,015,280	13.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,859.55000	3.85955	3,752,380	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,941.75000	1.94175	1,995,750	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,791.97000	3.79197	3,685,690	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,979.88000	1.97988	2,034,770	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,825.80000	3.82580	3,719,080	13.69	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,071.83000	5.07183	4,961,430	14.32	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,101.65000	2.10165	2,150,860	14.32	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,106.01000	5.10601	4,995,280	14.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,085.56000	2.08556	2,134,440	14.33	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,037.72000	5.03772	4,927,650	14.30	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,117.86000	2.11786	2,167,400	14.30	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	60,90
R210	On	05/08/2021	Bond Future			209.19634	209.19634	209.15831	209.15831		211,497,499.74	1,011	1,30
R210	On	04/11/2021	Bond Future			208.71098	208.71098	208.66618	208.66618		211,006,800.78	1,011	1,40
R210	On	03/02/2022	Bond Future			211.16679	211.16679	211.11221	211.11221		0.00	0	
R210	On	05/05/2022	Bond Future			210.88602	210.88602	210.82018	210.82018		0.00	0	
Total R210 Future											422,504,300.52	2,022	2,70
Total For R210											422,504,300.52	2,022	2,70
R212	On	05/08/2021	Bond Future			173.14467	173.14467	173.14167	173.14167		0.00	0	2,40
R212	On	04/11/2021	Bond Future			175.04688	175.04688	175.03859	175.03859		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			9.37573	88.33103	9.38796	88.26246	10.77	0.00	0	9,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/11/2021			9.56625	85.75082	9.57947	85.67889		10.92	24,010,229.60	280	2
R213	On	03/02/2022			9.76358	86.73919	9.77809	86.66266		10.42	0.00	0	
R213	On	05/05/2022			9.96017	84.23647	9.97614	84.15476		10.38	0.00	0	
Total R213 Future											24,010,229.60	280	9,30
R213	On	05/08/2021	10.85	Call			7,705.77000	7.70577	7,774,220	12.81	0.00	0	
R213	On	05/08/2021	10.85	Put			0.29000	0.00029	0,170	12.81	0.00	0	
R213	On	05/08/2021	10.86	Call			7,755.25000	7.75525	7,823,710	12.82	0.00	0	
R213	On	05/08/2021	10.14	Call			4,109.95000	4.10995	4,172,230	11.85	0.00	0	
R213	On	05/08/2021	10.14	Put			27.57000	0.02757	21,280	11.85	0.00	0	
R213	On	05/08/2021	9.34	Put			944.89000	0.94489	883,870	10.55	0.00	0	
R213	On	05/08/2021	10.86	Put			0.27000	0.00027	0,160	12.82	0.00	0	
R213	On	05/08/2021	10.84	Call			7,656.25000	7.65625	7,724,690	12.80	0.00	0	
R213	On	05/08/2021	9.34	Call			675.59000	0.67559	683,140	10.55	0.00	0	
R213	On	05/08/2021	10.84	Put			0.31000	0.00031	0,180	12.80	0.00	0	
R213	On	05/08/2021	10.78	Call			7,358.31000	7.35831	7,426,680	12.74	0.00	0	
R213	On	05/08/2021	10.78	Put			0.49000	0.00049	0,290	12.74	0.00	0	
R213	On	04/11/2021	11.11	Call			8,058.11000	8.05811	8,119,800	13.09	0.00	0	
R213	On	04/11/2021	11.11	Put			240.89000	0.24089	230,650	13.09	0.00	0	
R213	On	04/11/2021	11.09	Call			7,969.42000	7.96942	8,030,870	13.06	0.00	0	
R213	On	04/11/2021	11.09	Put			248.13000	0.24813	237,650	13.06	0.00	0	
R213	On	04/11/2021	11.10	Call			8,013.75000	8.01375	8,075,320	13.07	0.00	0	
R213	On	04/11/2021	11.10	Put			244.48000	0.24448	234,120	13.07	0.00	0	
R213	On	03/02/2022	10.60	Call			5,388.60000	5.38860	5,439,320	11.28	0.00	0	
R213	On	03/02/2022	10.60	Put			1,197.30000	1.19730	1,171,490	11.28	0.00	0	4
R213	On	03/02/2022	10.00	Call			3,306.49000	3.30649	3,344,680	10.60	0.00	0	
R213	On	03/02/2022	10.00	Put			2,147.24000	2.14724	2,108,900	10.60	0.00	0	4
R213	On	03/02/2022	9.22	Put			4,376.93000	4.37693	4,320,340	10.01	0.00	0	
R213	On	03/02/2022	10.25	Call			4,121.96000	4.12196	4,165,760	10.85	0.00	0	
R213	On	03/02/2022	10.25	Put			1,681.46000	1.68146	1,648,730	10.85	0.00	0	10
R213	On	03/02/2022	9.76	Call			2,615.21000	2.61521	2,647,690	10.43	0.00	0	
R213	On	03/02/2022	9.76	Put			2,710.64000	2.71064	2,666,590	10.43	0.00	0	10
R213	On	03/02/2022	8.80	Put			6,070.33000	6.07033	6,005,440	9.63	0.00	0	
R213	On	03/02/2022	9.15	Call			1,236.85000	1.23685	1,255,280	9.95	0.00	0	2
R213	On	03/02/2022	10.15	Call			3,787.10000	3.78710	3,828,710	10.75	0.00	0	
R213	On	03/02/2022	10.15	Put			1,855.99000	1.85599	1,821,070	10.75	0.00	0	20
R213	On	03/02/2022	9.58	Call			2,152.68000	2.15268	2,180,870	10.30	0.00	0	
R213	On	03/02/2022	9.58	Put			3,205.30000	3.20530	3,156,960	10.30	0.00	0	20
R213	On	03/02/2022	8.63	Put			6,872.44000	6.87244	6,804,930	9.57	0.00	0	
R213	On	03/02/2022	9.22	Call			1,367.32000	1.36732	1,387,260	10.01	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		3,215.97000	3.21597	3,253,450	10.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,212.22000	2.21222	2,173,170	10.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,246.01000	3.24601	3,283,730	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,190.39000	2.19039	2,151,580	10.59	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,185.81000	3.18581	3,223,050	10.57	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		703.63000	0.70363	715,270	9.63	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,117.75000	1.11775	1,093,190	11.37	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		3,853.19000	3.85319	3,895,240	10.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,819.87000	1.81987	1,785,390	10.77	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,633.71000	4.63371	4,575,610	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,233.98000	2.23398	2,194,690	10.57	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		528.39000	0.52839	537,410	9.57	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,653.31000	5.65331	5,705,280	11.37	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,120.95000	5.12095	5,171,410	10.91	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,814.12000	1.81412	1,782,870	10.91	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,155.08000	5.15508	5,205,720	10.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,799.76000	1.79976	1,768,690	10.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,086.88000	5.08688	5,137,160	10.90	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,828.59000	1.82859	1,797,160	10.90	0.00	0	
Total R213 Option											0.00	0	2,800
Total For R213											24,010,229.60	280	12,100
R214	On	05/08/2021	Bond Future			10.77841	68.28983	10.74514	68.48401	14.50	0.00	0	17,800
R214	On	04/11/2021	Bond Future			10.95696	65.74642	10.92281	65.94069	14.94	0.00	0	1,700
R214	On	03/02/2022	Bond Future			11.14080	66.50431	11.10586	66.69788	14.30	0.00	0	
R214	On	05/05/2022	Bond Future			11.32142	64.01390	11.28576	64.20655	14.48	0.00	0	
Total R214 Future											0.00	0	19,600
R214	On	05/08/2021	Bond Future	12.02	Call		6,837.85000	6.83785	6,643,490	18.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		3.33000	0.00333	3,150	18.46	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		6,886.71000	6.88671	6,692,350	18.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		3.17000	0.00317	2,990	18.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		6,788.95000	6.78895	6,594,580	18.43	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		3.51000	0.00351	3,320	18.43	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,184.48000	8.18448	8,003,050	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		281.42000	0.28142	294,260	18.14	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,227.14000	8.22714	8,045,530	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		277.85000	0.27785	290,510	18.16	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,269.83000	8.26983	8,088,060	18.19	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		274.38000	0.27438	286,880	18.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2,128.34000	2.12834	2,197,400	14.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.39	Call		3,716.02000	3.71602	3,592,590	14.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		2,168.37000	2.16837	2,238,510	14.82	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,749.39000	3.74939	3,625,420	14.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		2,148.36000	2.14836	2,217,960	14.84	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,782.68000	3.78268	3,658,170	14.85	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,732.45000	4.73245	4,604,610	15.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		2,295.60000	2.29560	2,360,410	15.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,666.84000	4.66684	4,539,840	15.05	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,331.86000	2.33186	2,397,510	15.05	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,699.61000	4.69961	4,572,190	15.07	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,313.66000	2.31366	2,378,890	15.07	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	19,64
Total for Bond											6,354,271,437.26	50,495	1,333,38
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			783.89500	783.89500	784.15700	784.15700				2,273,295,500.00	290	70
GOVI On 04/11/2021 GOVI			792.39500	792.39500	792.63700	792.63700				2,250,401,800.00	284	28
GOVI On 03/02/2022 GOVI			801.52000	801.52000	801.72900	801.72900				0.00	0	
GOVI On 05/05/2022 GOVI			811.02000	811.02000	811.19100	811.19100				0.00	0	
Total GOVI Future										4,523,697,300.00	574	98
GOVI On 05/08/2021 GOVI	719.14	Call			650,170.00000	65.01700	647,550,000			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			650,070.00000	65.00700	647,450,000			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			650,270.00000	65.02700	647,650,000			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			642,370.00000	64.23700	639,950,000			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			642,270.00000	64.22700	639,850,000			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			642,170.00000	64.21700	639,750,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			89,690.00000	8.96900	87,600,000			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			89,890.00000	8.98900	87,800,000		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			89,790.00000	8.97900	87,700,000		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			229,410.00000	22.94100	227,700,000		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			229,610.00000	22.96100	227,900,000		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			229,510.00000	22.95100	227,800,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												4,523,697,300.00	574	98
Total for GOVI												4,523,697,300.00	574	98
AL37	On	05/08/2021	Index Future			793.59700	793.59700	792.05400	792.05400			0.00	0	
AL37	On	04/11/2021	Index Future			802.20200	802.20200	800.61900	800.61900			0.00	0	
AL37	On	03/02/2022	Index Future			811.43900	811.43900	809.80300	809.80300			0.00	0	
AL37	On	05/05/2022	Index Future			821.05700	821.05700	819.36000	819.36000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			906.59100	906.59100	906.10100	906.10100			0.00	0	
AL7T	On	04/11/2021	Index Future			916.42100	916.42100	915.89900	915.89900			0.00	0	
AL7T	On	03/02/2022	Index Future			926.97300	926.97300	926.40500	926.40500			0.00	0	
AL7T	On	05/05/2022	Index Future			937.96000	937.96000	937.33900	937.33900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			793.49100	793.49100	793.84100	793.84100			0.00	0	10
ALBI	On	04/11/2021	Index Future			802.09500	802.09500	802.42500	802.42500			0.00	0	1
ALBI	On	03/02/2022	Index Future			811.33000	811.33000	811.62900	811.62900			0.00	0	
ALBI	On	05/05/2022	Index Future			820.94700	820.94700	821.20800	821.20800			0.00	0	
Total ALBI Future												0.00	0	21
Total For ALBI												0.00	0	21
IGOV	On	05/08/2021	Index Future			291.49000	291.49000	291.04100	291.04100			0.00	0	48
IGOV	On	04/11/2021	Index Future			294.72300	294.72300	294.26100	294.26100			0.00	0	
IGOV	On	03/02/2022	Index Future			298.18900	298.18900	297.70800	297.70800			0.00	0	
IGOV	On	05/05/2022	Index Future			301.79300	301.79300	301.29200	301.29200			0.00	0	
Total IGOV Future												0.00	0	47
Total For IGOV												0.00	0	47
Total for Index												0.00	0	65

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
JIBAR f On 21/07/2021		Jibar Future	3.68500	96.31500	3.67500	96.32500			0.00	0	
JIBAR f On 18/08/2021		Jibar Future	3.79000	96.21000	3.78000	96.22000			0.00	0	
JIBAR f On 15/09/2021		Jibar Future	3.82500	96.17500	3.81500	96.18500			0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.98000	96.02000	4.00000	96.00000			0.00	0	
JIBAR f On 17/11/2021		Jibar Future	4.03000	95.97000	4.05000	95.95000			0.00	0	
JIBAR f On 15/12/2021		Jibar Future	4.19500	95.80500	4.22500	95.77500			0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.46000	95.54000	4.50000	95.50000			0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.84500	95.15500	4.89500	95.10500			0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	5.03000	94.97000	5.07500	94.92500			0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.35000	94.65000	5.43000	94.57000			0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.54500	94.45500	5.58000	94.42000			0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.64500	94.35500	5.68500	94.31500			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 :									10,877,968,737.26	51,069	1,365,56
ABCPI On 07/12/2023		Spot Bond	2.38500	313.95292	2.38500	313.86498			2,933,550,000,000.00	1,230,000,000	615,000,00
Total ABCPI3 SPOT									2,933,550,000,000.00	1,230,000,000	615,000,00
Total For ABCPI3									2,933,550,000,000.00	1,230,000,000	615,000,00
ABF001 On 13/09/2026		Spot Bond			0.00000	100.55253			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.82719			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.59400	9.65000	100.56810			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.83498			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	100.55200			0.00	0	

Contract 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	101.35751				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.85282				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.75874				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.56725				0.00	0	500,000,00
Total ABFN21 SPOT										0.00	0	500,000,00
Total For ABFN21										0.00	0	500,000,00
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.71099				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.90249				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.92054				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.24058				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.80310				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.32348				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.46969				0.00	0	25,000,00
Total ABFN29 SPOT										0.00	0	25,000,00
Total For ABFN29										0.00	0	25,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.43579				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.00091				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.35194				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.27958				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.25911				0.00	2,500,000,000	2,500,000,000
Total ABFN34 SPOT										0.00	2,500,000,000	2,500,000,000
Total For ABFN34										0.00	2,500,000,000	2,500,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.52783				0.00	0	300,000,000
Total ABFN35 SPOT										0.00	0	300,000,000
Total For ABFN35										0.00	0	300,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.93336				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.50689				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.98770				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.66285				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.94435				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.23697				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	99.78439				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.10845				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.11143				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.11360				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.40087				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.73222				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.76836				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.42273				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.26710				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.37482				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.13605				0.00	0	300,000,00
Total ABFN52 SPOT										0.00	0	300,000,00
Total For ABFN52										0.00	0	300,000,00
ABJ01: On 03/12/2024 Spot Bond					0.00000	100.98687				0.00	0	

Contract 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	100.52934				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.37408				0.00	1,000,000,000	500,000,000
Total ABK12 SPOT										0.00	1,000,000,000	500,000,000
Total For ABK12										0.00	1,000,000,000	500,000,000
ABKI03 On 13/10/2021 Spot Bond			3.62000	3.62000	3.62000	151.09262				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	106.08903	100.00000	105.82943				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.92000	6.92000	6.92000	144.38236				0.00	0	200,000,000
Total ABKI04 SPOT										0.00	0	200,000,000
Total For ABKI04										0.00	0	200,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	23.98835	100.00000	23.93040				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.52000	2.52000	2.52000	151.61193				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	199.47132				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.44100	4.44100	4.44100	224.44092				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.81500	6.81500	6.81500	104.42366				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.46500	7.46500	7.46500	114.19459				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			4.85500	105.60928	4.85500	105.59551				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.34500	107.40883	5.34500	107.39344				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.06000	114.22971	7.06000	114.20817				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.24000	113.67560	8.24000	113.65066				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.78500	111.34854	5.78500	111.33128				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.79000	107.39655	7.79000	107.37426			17,605,400,000,000.00	2,260,000,000	1,630,000,000	
Total ABS7 SPOT									17,605,400,000,000.00	2,260,000,000	1,630,000,000	
Total For ABS7									17,605,400,000,000.00	2,260,000,000	1,630,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.23942	100.00000	13.21028				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.73500	318.53068	1.73500	318.44705			520,500,000,000.00	300,000,000	150,000,000	
Total ABSI2 SPOT									520,500,000,000.00	300,000,000	150,000,000	
Total For ABSI2									520,500,000,000.00	300,000,000	150,000,000	
ABSI4 On 31/01/2022 Spot Bond			1.00500	172.55759	1.00500	172.51565				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.34000	10.34000	10.34000	101.82341				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.55045				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.53367				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	100.51292				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.51546				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.15247				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.53225				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.53225				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.54657				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	100.54657				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	161.58689				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	164.30129				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21€ On 20/12/2023 Spot Bond					0.00000	100.50537				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.50198				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22€ On 20/09/2021 Spot Bond					0.00000	100.48936				0.00	0	

Contract 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	100.70161				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.72448				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.09755				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.13947				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.29959				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.91195				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.82820				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.22669				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.14440				0.00	0	10,000,00
Total AGT02 SPOT										0.00	0	10,000,00
Total For AGT02										0.00	0	10,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.97522				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.68114				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
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.04321				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.04470				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.76500	103.81030	7.76500	99.88857				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.04710				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.05511				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.06509				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.03754				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2021 Spot Bond					0.00000	100.91856				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.92510				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.50500	110.56421	6.50500	110.54466				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B' On 21/08/2023 Spot Bond					0.00000	100.97583				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C' On 21/08/2023 Spot Bond					0.00000	101.04344				0.00	0	
Total AHF5C1 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 AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.89045				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.14495				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.48209				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.97575				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.04335				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.51588				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.08580				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.90814				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.00956				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.98421				0.00	200,000,000	100,000,000
Total AHF7B2 SPOT										0.00	200,000,000	100,000,000
Total For AHF7B2										0.00	200,000,000	100,000,000
AHF7C On 21/08/2025 Spot Bond					0.00000	101.07715				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.04505				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.65069				0.00	100,000,000	50,000,00
Total AHF7D1 SPOT										0.00	100,000,000	50,000,00
Total For AHF7D1										0.00	100,000,000	50,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	101.56645				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.46500	109.52537	7.46500	109.50344				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.96500	104.58373	7.96500	104.56153				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.35500	94.02256	11.35500	93.99434				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.90000	177.38746	5.90000	177.32109				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.04008				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.29963				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.62375				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	99.93956				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.12661				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF10 On 11/09/2022 Spot Bond					0.00000	100.76595				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.08987				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.59530				0.00	1,400,000,000	700,000,000
Total APF14 SPOT										0.00	1,400,000,000	700,000,000
Total For APF14										0.00	1,400,000,000	700,000,000
APF15 On 24/02/2023 Spot Bond					0.00000	101.07379				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.86665				0.00	400,000,000	200,000,000
Total APF16 SPOT										0.00	400,000,000	200,000,000
Total For APF16										0.00	400,000,000	200,000,000
ASN02 On 07/12/2033 Spot Bond			4.79100	239.18462	4.79100	239.10220				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.80600	216.67254	4.80600	216.59779				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.98000	171.68788	1.98000	171.64156				0.00	0	20,500,000
Total ASN137 SPOT										0.00	0	20,500,000
Total For ASN137										0.00	0	20,500,000
ASN14 On 31/01/2022 Spot Bond			2.02500	171.64795	2.02500	171.60145				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.64000	189.20560	4.64000	189.14115				0.00	0	
Total ASN154 SPOT										0.00	0	
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	101.18710				0.00	0	
Total ASN160 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 ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	101.00627				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	100.59032				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.36748				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.04500	106.34738	5.04500	106.30985				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.46247				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.46938				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.51146				0.00	8,000,000	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total ASN204 SPOT										0.00	8,000,000	2,000,000
Total For ASN204										0.00	8,000,000	2,000,000
ASN204 On 24/08/2021 Spot Bond					0.00000	101.16231				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.31440				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.77001				0.00	0	4,530,000.00
Total ASN214 SPOT										0.00	0	4,530,000.00
Total For ASN214										0.00	0	4,530,000.00
ASN214 On 20/06/2023 Spot Bond					0.00000	100.58865				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.46148				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	101.02844				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.01146				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.97245				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.62853				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.43048				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.50032				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	100.63895				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.08500	4.08500	4.08500	106.32423				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	97.49646				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.47403				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.54064				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.16521				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.69018				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.15500	104.85198	5.15500	104.81467				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.50869				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.46241				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.48715				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.48766				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.48766				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.82290				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.58432				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN370 On 20/12/2024 Spot Bond					0.00000	100.47837				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.49604				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN380 On 29/10/2021 Spot Bond					0.00000	99.89859				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.57830				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.57830				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.19295				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.48258				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.90486				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.53860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.47921				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.56327				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN416 On 05/12/2021 Spot Bond					0.00000	100.68340				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.31654				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.43512				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.44885				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 01/07/2023 Spot Bond					0.00000	100.60501				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN454 On 20/03/2023 Spot Bond					0.00000	101.35980				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN455 On 21/12/2026 Spot Bond					0.00000	104.38266				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.08384				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	100.08465				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	103.86896				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	99.77200				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	104.24243				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.91227				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.89565				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	103.70050				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	101.01584				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.49386				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.58853				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	106.30100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.13603				0.00	0	
Total ASN486 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 ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.49218				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.65705				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.63619				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.29588				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.55452				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.52128				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.52128				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.47960				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.77266	9.00000	109.32271				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.70341	8.18000	109.63981				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.89000	98.47929	8.89000	98.45589				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.89000	98.47929	8.89000	98.45589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	99.80353	9.10000	99.77900				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.76259	11.05000	99.73295				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	99.76363	11.00000	99.73413				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.77409	10.50000	99.74590				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.77409	10.50000	99.74590				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.35034				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.84145				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.41954				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	99.77200	10.60000	99.74354				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	98.15045	10.47000	99.74661				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	99.77052	10.55000	99.74187				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56(On 05/02/2024 Spot Bond					0.00000	101.22547				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	99.93855				0.00	400,000,000	200,000,000
Total ASN568 SPOT										0.00	400,000,000	200,000,000
Total For ASN568										0.00	400,000,000	200,000,000
ASN56(On 04/09/2024 Spot Bond					0.00000	100.77088				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57(On 13/02/2023 Spot Bond					0.00000	100.58324				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57(On 20/12/2022 Spot Bond					0.00000	100.46245				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	100.50652				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	101.22891				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 07/09/2021 Spot Bond					0.00000	100.63982				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58(On 13/02/2022 Spot Bond					0.00000	101.08374				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	100.70752				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	101.35680				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	99.68966	9.22000	99.77615				0.00	0	
Total ASN595 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 ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.19104				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.11023				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 22/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.98555				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.06981				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.84428				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	99.80435				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.44778				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.40361				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond					0.00000	100.51669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 10/08/2021 Spot Bond					0.00000	100.96569				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN615 On 11/08/2021 Spot Bond					0.00000	101.47284				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	101.06499				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	101.40395				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.46806				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	101.03829				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	100.98084				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.84673				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	100.93574				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN623 On 21/12/2026 Spot Bond					0.00000	100.48895				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/08/2021 Spot Bond					0.00000	100.78271				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	

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 25/11/2021 Spot Bond					0.00000	100.78271				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.16238				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 08/09/2021 Spot Bond					0.00000	100.55048				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.33032				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.74310				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.68415				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.63409				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.36986				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.41946				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.26749				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.30218				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.28174				0.00	0	
Total ASN645 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 ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.21672				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000,00
Total ASN649 SPOT										0.00	0	150,000,000,00
Total For ASN649										0.00	0	150,000,000,00
ASN65 On 22/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total ASN650 SPOT										0.00	0	30,000,000,00
Total For ASN650										0.00	0	30,000,000,00
BAW21 On 24/03/2022 Spot Bond			5.53000	105.48961	5.53000	105.47397				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.02922	9.30000	103.00377				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.03682				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.01684				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.89704				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.76520				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.31080				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.49000	100.99125	6.49000	100.97363				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.92729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.99518				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.65537				0.00	0	100,000,00
Total BAW36 SPOT										0.00	0	100,000,00
Total For BAW36										0.00	0	100,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.89620				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.50112				0.00	200,000,000	100,000,00
Total BAYA64 SPOT										0.00	200,000,000	100,000,00
Total For BAYA64										0.00	200,000,000	100,000,00
BAYA67 On 31/03/2023 Spot Bond			8.70500	8.70500	8.70500	104.49808				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.95000	10.95000	10.95000	108.14271				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.45352				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.25785				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.43641				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.43657				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.44247				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 31/03/2023 Spot Bond					0.00000	100.74919				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.51598				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.50106				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.53086				0.00	600,000,000	300,000,000
Total BAYA81 SPOT										0.00	600,000,000	300,000,000
Total For BAYA81										0.00	600,000,000	300,000,000
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.51543				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.53021				0.00	400,000,000	200,000,000
Total BAYA83 SPOT										0.00	400,000,000	200,000,000
Total For BAYA83										0.00	400,000,000	200,000,000
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.50034				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.53004				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.50116				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.53033				0.00	200,000,000	100,000,000
Total BAYA87 SPOT										0.00	200,000,000	100,000,000
Total For BAYA87										0.00	200,000,000	100,000,000
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.51554				0.00	0	25,000,000
Total BAYA88 SPOT										0.00	0	25,000,000
Total For BAYA88										0.00	0	25,000,000
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.48662				0.00	0	
Total BAYA89 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 BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	100.51560				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.48638				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.60399				0.00	400,000,000	200,000,000
Total BAYB13 SPOT										0.00	400,000,000	200,000,000
Total For BAYB13										0.00	400,000,000	200,000,000
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.60399				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.61904				0.00	400,000,000	200,000,000
Total BAYB16 SPOT										0.00	400,000,000	200,000,000
Total For BAYB16										0.00	400,000,000	200,000,000
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.60470				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.88241				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.63438				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.89500	7.89500	7.89500	103.24685				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.24250				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.40051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.30813				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.72222				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.49500	109.06924	7.49500	109.04743				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.98906				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.56852				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.50500	105.34432	6.50500	105.32564				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	102.49141				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.14029				0.00	0	100,000,00
Total BGL15 SPOT										0.00	0	100,000,00
Total For BGL15										0.00	0	100,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.20812				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.51224				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.73437				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	104.58820				0.00	200,000,000	100,000,000
Total BGL19 SPOT										0.00	200,000,000	100,000,000
Total For BGL19										0.00	200,000,000	100,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	104.25656				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.88792				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.01172				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.31745				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.24500	108.90414	6.24500	108.88595				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.65213				0.00	0	2,210,000,000
Total BID12 SPOT										0.00	0	2,210,000,000
Total For BID12										0.00	0	2,210,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.77481				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.79180				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.98221				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.86643				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.17857				0.00	0	
Total BNPP02 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 BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	99.67900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	96.83200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	65.16000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 11/08/2021 Spot Bond					0.00000	100.90910				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	55.36300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.66289				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	99.98872				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.98149				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.88100				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.60325				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.76152				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.09194				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00
Total For BPPF23										0.00	0	100,000,00
BPPF2 On 03/08/2021 Spot Bond					0.00000	101.12031				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.20783				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.13736				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.14764				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	101.06996				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	101.12028				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.16403				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.20498				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.36629				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	99.67596				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.39000	110.12248	7.39000	110.10065				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.62000	111.46615	7.62000	111.44338				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.39000	112.46866	8.39000	112.44355				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.66000	102.43940	9.66000	101.43869				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.79827				0.00	200,000,000	100,000,000
Total CGR42 SPOT										0.00	200,000,000	100,000,000
Total For CGR42										0.00	200,000,000	100,000,000
CGR43 On 08/02/2022 Spot Bond					0.00000	101.53393				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.85025				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.16113				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.24313				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.97932				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.97777				0.00	0	
Total CGR51 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 CGR51										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	164.61329	3.14000	164.48173				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			1.95000	1.95000	1.95000	164.15760				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN31 On 20/03/2023 Spot Bond			4.77000	111.76280	4.77000	108.69600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 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	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.13838				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.27500	111.35659	7.27500	111.33497				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	114.33458	8.70700	117.96300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.62677				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.93686				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.75635				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	102.58345	10.98000	102.55366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(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	
CLN38(On 20/09/2024 Spot Bond			6.50000	119.65274	6.50000	115.97100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(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	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.50030				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.12160				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.11218				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.95000	171.71453	1.95000	171.66834				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.22000	138.53602	5.22000	138.48648				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.66000	136.52578	5.66000	136.47534				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	103.30600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45(On 17/11/2021 Spot Bond					0.00000	101.08232				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45(On 29/11/2021 Spot Bond					0.00000	100.99525				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	101.05138				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.70500	105.65014	6.70500	105.63121				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.91427				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.50090				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.69786				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	101.19436				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	77.35192	100.00000	77.19566				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	101.07046				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			6.20000	102.53105	6.20000	102.51403				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.50500	102.43073	6.50500	102.41262				0.00	0	
Total CLN488 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 CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.69467				0.00	0	490,000,00
Total CLN490 SPOT										0.00	0	490,000,00
Total For CLN490										0.00	0	490,000,00
CLN490 On 20/06/2022 Spot Bond					0.00000	100.58360				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.88677				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.90500	112.58401	6.90500	112.56326				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.83887				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.17000				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.17937				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.58497				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.54195				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.79289				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.61404				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.57859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.49331	9.96000	103.46597				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.26705	10.01000	102.23976				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.00270				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.59099	9.60000	101.12744				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.60440				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.86501				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.37999	9.20000	103.35472				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.71657				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.35508				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.35157				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.79027				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 29/11/2021 Spot Bond					0.00000	101.10063				0.00	0	1,830,000,00
Total CLN529 SPOT										0.00	0	1,830,000,00
Total For CLN529										0.00	0	1,830,000,00
CLN53(On 12/03/2023 Spot Bond					0.00000	100.60440				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.54242				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	100.01885				0.00	200,000,000	100,000,00
Total CLN534 SPOT										0.00	200,000,000	100,000,00
Total For CLN534										0.00	200,000,000	100,000,00
CLN53(On 18/07/2025 Spot Bond			9.12000	104.17269	9.12000	104.14745				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	98.87722				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53(On 25/01/2023 Spot Bond					0.00000	99.94222				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	100.02585				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54(On 20/12/2023 Spot Bond					0.00000	140.90500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	100.83719				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	101.15721				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			8.59000	109.98151	8.59000	109.95597				0.00	0	
Total CLN546 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 CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.64000	107.58147	8.64000	107.55674				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.73000	107.00295	8.73000	106.97812				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.36010				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.10223				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.10471				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.95317				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.03198				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	117.86300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.16902				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.80429	10.19000	101.82784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.59000	107.51379	8.59000	107.48922				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.16518				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.89965				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.62204				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.77877				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.10022				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.82000	106.00816	8.82000	105.98330				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.16286				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.10611				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.59331				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.59272				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN578 On 18/04/2026 Spot Bond					0.00000	100.01662				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.33842				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.14520				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.78762				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.66418				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.01234				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.76633				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.96446				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.68052				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.55241				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.54257				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.53134				0.00	0	
Total CLN590 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 CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.35994				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.64000	144.36040	3.64000	116.22846				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.93711				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.36781				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.93711				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.44631				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.31950				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.62112				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.54257				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.54257				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.61700				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.02758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.11466				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.04669				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.71139				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.01848				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.92121				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.11268	9.32000	102.08727				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	99.98621				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.51609				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.71385				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.88910				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN614 On 30/11/2021 Spot Bond					0.00000	100.78755				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.37968				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
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	102.04909				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.10755				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.76631				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.23750				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.23291				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.25602				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	99.94113				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.51500	103.46056	6.51500	103.44225				0.00	0	
Total CLN625 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 CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.15622				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.84913				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.92500	65.06926	11.92500	86.91878				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.99527				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.29000	104.72677	9.29000	104.70050				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.15098				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.98765				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.26440				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.12540				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.15191				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.92499				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.14575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.23376				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.01760				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.25037				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.01262				0.00	400,000,000	200,000,000
Total CLN643 SPOT										0.00	400,000,000	200,000,000
Total For CLN643										0.00	400,000,000	200,000,000
CLN643 On 21/11/2024 Spot Bond					0.00000	100.93006				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.53238				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.31087				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.53330				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.14575				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.80865				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.14575				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	

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 19/11/2022 Spot Bond					0.00000	100.91881				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.14575				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	100.60532				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.19684				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.19231				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.14600				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	112.69400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	135.06800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.21172				0.00	0	
Total CLN665 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 CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.38168				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.37583				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.00302				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.28121				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.92753				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.26780				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.66859				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.21832	144.78527	4.21832	116.37092				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.21832	144.78527	4.21832	116.37167				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.29394				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.36364				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.49988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	101.27154				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.31659				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.65876				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.47810				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.49156				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.41394				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.58387				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.58365				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.51249				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.35544				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.51259				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	101.39686				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	90.79475				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	87.43486				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.87520				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.19843				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.73379				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.99220				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	86.24668				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.42454				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.61366				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.01553				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.38294				0.00	0	
Total CLN706 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 CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.39848				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.62842				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.50058				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	80.15847				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.40641				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.57279				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.95929				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.50394				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.50394				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.50394				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	79.17818				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.56712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.15638				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.48476				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.70045				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.20854				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.46277				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.46277				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.47117				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.47117				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.47117				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.47117				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.75906				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	

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			10.77500	10.77500	10.77500	82.82045				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	83.47379				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
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	100.57827				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 12/09/2022 Spot Bond					0.00000	101.25992				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	92.54384				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	100.55503				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	100.58018				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	105.42400				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	91.11944				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.12831				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.44570				0.00	0	
Total CLN742 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 CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.25802				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.33853				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.38346				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.00985				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.51254				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.18712				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	100.53423				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.31091				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	
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	103.51283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.26274				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					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.24048				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.23331				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	8,000,000,000	4,000,000,000	
Total CLN761 SPOT										10,000,000,000,000.00	8,000,000,000	4,000,000,000
Total For CLN761										10,000,000,000,000.00	8,000,000,000	4,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.89500	103.26870	7.89500	103.24685			0.00	0	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.06888				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.10500	108.55736	8.10500	108.53379			0.00	0	13,000,000,000	
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000
COJ08 On 22/06/2026 Spot Bond			9.84000	107.12764	9.84000	107.09953			0.00	0	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			6.62500	110.39170	6.62500	110.37205				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			7.34000	105.51942	7.34000	105.49864				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.15000	98.66007	11.15000	98.63082				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.24000	97.43678	10.24000	97.41021				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			9.70500	9.70500	9.70500	105.24489				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	101.04601				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.51253				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.43210				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.13894				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.03727				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.86105				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.67845				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	100.48365			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.39846			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.69540			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.16913			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.90983			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.94450			0.00	350,000,000	550,000,000
Total DSY02 SPOT									0.00	350,000,000	550,000,000
Total For DSY02									0.00	350,000,000	550,000,000
DSY03 On 21/11/2024 Spot Bond			8.99000	8.99000	8.99000	105.88918			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.40867			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.98428			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.82500	108.74713	6.82500	108.72696			0.00	0	
Total DV23 SPOT									0.00	0	
Total For DV23									0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.52458	100.00000	38.43838			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.52458	100.00000	38.43838			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			6.37500	111.88994	6.37500	111.87054			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	104.13485	9.69000	104.10763			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.13485	9.69000	104.10763			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51500	97.28297	11.51500	97.25288		2,763,600,000,000.00	240,000,000	240,000,000	
Total DV29 SPOT								2,763,600,000,000.00	240,000,000	240,000,000	
Total For DV29								2,763,600,000,000.00	240,000,000	240,000,000	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.30919	10.10000	104.28081			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.30919	10.10000	104.28081			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	100.79042			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.17012			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.24675			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.11638			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.56202			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.97744			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.79828			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.77254			0.00	0	

Contract 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	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.05211				0.00	0	2,500,000.00
Total DVFB25 SPOT										0.00	0	2,500,000.00
Total For DVFB25										0.00	0	2,500,000.00
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.18266				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.86086				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.26620				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.85213				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.24465				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.10249				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	99.89654	4.20000	99.88507				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.91000	105.84827	5.91000	105.83151				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.81500	110.99447	6.81500	110.97426				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.05100	109.43058	5.05100	109.39219				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			5.04500	94.41794	5.04500	94.38462				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	134.59565	2.25000	134.55837				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.91000	145.28824	3.91000	145.24167				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.92200	131.40383	3.92200	131.36165				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.96500	127.06963	3.96500	127.02850				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.69100	111.42639	4.69100	111.38828				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.01500	96.51503	5.01500	96.48105				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	134.59565	2.25000	134.55837				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	156.19266				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	153.69520				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	118.73270				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	117.75858				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	116.11767				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	107.87367				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	109.16185				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.99646				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	104.47818				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	106.24128				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.31000	103.93476	9.31000	103.90907				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			10.94500	10.94500	10.94500	96.67247				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.29500	11.29500	11.29500	100.85819				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			9.39000	103.59001	9.39000	102.41197				0.00	0	

Contract 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			9.39000	9.39000	9.39000	103.26378				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.41000	11.41000	11.41000	76.42822				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.44500	10.44500	10.44500	101.73497				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.41000	11.41000	11.41000	95.69158				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.76049				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.64650				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.66486				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.58344				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.56820				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.10882				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.80525				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	100.88453				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.08536				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.56301				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.71628				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.73623				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.08789				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.67245				0.00	0	25,000,00
Total EQT005 SPOT										0.00	0	25,000,00
Total For EQT005										0.00	0	25,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	99.88618				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.44896				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.99239				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.94731				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.06443				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	100.95632			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.00135			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.93293			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.91128			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.04637			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.16500	105.37992	6.16500	105.36224			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.94611	10.00000	99.91917			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.44000	100.13464	8.44000	100.11202		20,256,000,000,000.00	2,400,000,000	5,013,500,00	
Total ES26 SPOT								20,256,000,000,000.00	2,400,000,000	5,013,500,00	
Total For ES26								20,256,000,000,000.00	2,400,000,000	5,013,500,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.38422	7.85000	102.36268			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.26500	78.03490	11.23500	78.17290			0.00	0	3,170,000,00
Total ES33 SPOT									0.00	0	3,170,000,00
Total For ES33									0.00	0	3,170,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.63511	7.50000	102.61457			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.81000	76.59883	11.77500	76.78677			0.00	0	1,112,300,00

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 ES42 SPOT										0.00	0	1,112,300,00
Total For ES42										0.00	0	1,112,300,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.04485	8.50000	102.02165				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	100.65483				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.73365				0.00	0	100,000,00
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.50867				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.99927				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.93925				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.97438				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.01936				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.90042				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.35416				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.83248				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	101.49162				0.00	0	100,000,00
Total FRB17 SPOT										0.00	0	100,000,00
Total For FRB17										0.00	0	100,000,00
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	102.17369				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.79863				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.21564				0.00	0	100,000,00
Total FRB23 SPOT										0.00	0	100,000,00
Total For FRB23										0.00	0	100,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.45702				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.88287				0.00	800,000,000	410,000,00
Total FRB25 SPOT										0.00	800,000,000	410,000,00
Total For FRB25										0.00	800,000,000	410,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.91152				0.00	0	100,000,00
Total FRB26 SPOT										0.00	0	100,000,00
Total For FRB26										0.00	0	100,000,00
FRB27 On 03/06/2026 Spot Bond			9.09000	105.61725	9.09000	105.59160				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.67571				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.37403				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.29000	101.57562	8.29000	101.55308				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			1.03000	172.53517	1.03000	172.49312			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.90500	317.32535	1.90500	317.24058			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.48500	2.48500	2.48500	151.79135			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.74000	199.65420	3.74000	199.59102		3,740,000,000,000.00	1,000,000,000	500,000,000	
Total FRBI28 SPOT								3,740,000,000,000.00	1,000,000,000	500,000,000	
Total For FRBI28								3,740,000,000,000.00	1,000,000,000	500,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.03000	4.03000	4.03000	106.73200		0.00	0	0	
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.89100	4.89100	4.89100	214.81875		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.53000	87.66126	5.53000	87.62932		0.00	0	0	
Total FRBI46 SPOT								0.00	0	0	
Total For FRBI46								0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			5.28000	90.79892	5.28000	90.76652		0.00	0	0	
Total FRBI50 SPOT								0.00	0	0	
Total For FRBI50								0.00	0	0	
FRBZ02 On 28/10/2024 Spot Bond			6.52351	6.52351	6.52351	81.28191		0.00	0	0	
Total FRBZ02 SPOT								0.00	0	0	
Total For FRBZ02								0.00	0	0	
FRBZ03 On 10/12/2024 Spot Bond			6.58658	6.58658	6.58658	80.51694		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	
FRC169 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	145.11931		0.00	0	0	
Total FRC169 SPOT								0.00	0	0	
Total For FRC169								0.00	0	0	
FRC170 On 06/08/2023 Spot Bond					0.00000	0.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.00698				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			2.06000	171.61691	2.06000	171.57024				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.92000	170.85750	2.92000	170.80703				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.36631				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.60410				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	101.69844				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.12674				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.31873				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	104.57542				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.93350				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.55497				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	113.16871				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.49319				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.53060				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	111.14880				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.48517				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.46255				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.08398				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.10282				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.63888				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	101.71533				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	103.61527				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.99264				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.41800				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.79973				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.55972				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.47504				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.54479				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.59692				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	100.39936				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.63126				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.33678				0.00	0	

Contract 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	100.53807				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.59672				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.61028				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.55050				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.29781				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.53458				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.30960				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.83144				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.11565				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.10361				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.42151				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	102.03096				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.40505				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.20450				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.45498				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.70418				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 17/08/2021 Spot Bond					0.00000	100.89686				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.49569				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.11113				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 03/08/2021 Spot Bond					0.00000	101.16407				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.64017				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.62539				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.51194				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	101.43226				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	101.29622				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.89368				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.97564				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.45496				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.35456				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.45723				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.42302				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.44141				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	101.03488				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.58419				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.38671				0.00	0	

Contract 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	101.36855				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.34076				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.16420				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.04379				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.09908				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.79376				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.74795				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.77799				0.00	2,000,000,000	2,000,000,000
Total FRC368 SPOT										0.00	2,000,000,000	2,000,000,000
Total For FRC368										0.00	2,000,000,000	2,000,000,000
FRC36 On 26/08/2021 Spot Bond					0.00000	100.51972				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.36369				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.36772				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	99.93359				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	99.93391				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.58908				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.70000	2.70000	2.70000	173.35233			3,726,000,000,000.00	1,380,000,000	690,000,000	
Total FRC66 SPOT									3,726,000,000,000.00	1,380,000,000	690,000,000	
Total For FRC66									3,726,000,000,000.00	1,380,000,000	690,000,000	
FRC69 On 31/01/2022 Spot Bond			2.64000	2.64000	2.64000	173.40552			0.00	0	0	
Total FRC69 SPOT									0.00	0	0	
Total For FRC69									0.00	0	0	
FRC71 On 31/01/2022 Spot Bond			2.62000	2.62000	2.62000	173.42324			0.00	0	0	
Total FRC71 SPOT									0.00	0	0	
Total For FRC71									0.00	0	0	
FRI33 On 28/02/2033 Spot Bond			4.41000	102.54676	4.41000	102.51255			0.00	0	0	
Total FRI33 SPOT									0.00	0	0	
Total For FRI33									0.00	0	0	
FRI38 On 31/01/2038 Spot Bond			4.94500	107.72896	4.94500	107.69124			0.00	0	0	
Total FRI38 SPOT									0.00	0	0	
Total For FRI38									0.00	0	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.31438			0.00	0	0	
Total FRJ022 SPOT									0.00	0	0	
Total For FRJ022									0.00	0	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.66229			0.00	0	0	
Total FRJ21 SPOT									0.00	0	0	
Total For FRJ21									0.00	0	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.21457			0.00	0	0	
Total FRJ22 SPOT									0.00	0	0	
Total For FRJ22									0.00	0	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.26082			0.00	0	0	
Total FRJ23 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 FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.72147				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.43572				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.72727				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.26474				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.43280				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.92438				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.44009				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.46800	4.46800	4.46800	95.97763				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.86500	4.86500	4.86500	108.81179				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.50951				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	99.98760				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.00500	106.89747	5.00500	106.85986				0.00	0	

Contract 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			4.74100	218.04503	4.74100	217.97016				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.14500	104.98688	5.14500	104.94955				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.77100	4.77100	4.77100	217.33548				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.37000	147.37473	3.37000	147.32941				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	126.75981	3.70500	126.71967				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.94500	107.72896	4.94500	107.69124				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.89100	214.89341	4.89100	214.81875				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.94100	213.85503	4.94100	213.78048				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.90000	120.06724	2.90000	149.67971				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.97100	213.23491	4.97100	213.16041				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.14500	104.98688	5.14500	104.94955				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			4.45000	191.35817	4.45000	191.29398				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.89500	95.42159	5.89500	95.38575				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.34000	192.61722	4.34000	192.55319				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.40000	191.92928	4.40000	191.86516				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.48100	203.01704	5.48100	202.94334				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.84500	96.02573	5.84500	95.98979				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.14500	5.14500	5.14500	104.94955				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.12500	105.25731	5.12500	105.21995				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.21000	194.11747	4.21000	194.05360				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.25100	207.55027	5.25100	207.47621				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.34000	192.61722	4.34000	192.55319				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.34000	192.61722	4.34000	192.55319				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			3.74000	199.65420	3.74000	199.59102				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.67000	145.89774	3.67000	145.85168				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.76000	171.88338	1.76000	171.83804				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.69000	188.64376	4.69000	188.57926				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.73000	188.19566	4.73000	188.13111				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.64000	146.04467	3.64000	145.99868				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.20500	194.17543	4.20500	194.11157				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	188.01926				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.61300				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.82182				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.08751				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.09642				0.00	0	

Contract 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	100.53797				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.40846				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 04/10/2021 Spot Bond					0.00000	166.94498				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS183 On 16/11/2023 Spot Bond					0.00000	186.74740				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	150.70332				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	171.07242				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	31.55733				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.06135				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.22126				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.11447				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	100.88792				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	100.12589				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.96142				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	100.42871				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	100.45907				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	100.49569				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	102.20447				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	101.13270				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	102.11644				0.00	0	

Contract 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	110.37898				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	111.38861				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.20436				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.41918				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	84.51929				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.09272				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	106.25839				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.32757				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.04422				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	101.03488				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	101.03715				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	97.32690				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	101.03034				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.70462				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	103.83879				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	100.88843				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.64451				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	101.02435				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	100.40482				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	103.87238				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.40786				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	101.74514				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.26925				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 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 FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.99500	1.99500	1.99500	316.60421				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.73500	318.53068	1.73500	318.44705				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.73500	1.73500	1.73500	318.44705				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.00000	174.91431	1.00000	174.87182				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.00000	172.56207	1.00000	172.52015				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.19317				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.84500	100.44069	4.84500	100.40578				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.26100	72.56741	4.26100	110.90792				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	150.23607				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	148.82459				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.79500	2.79500	2.79500	311.01730				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX23 On 28/02/2023 Spot Bond			5.28500	5.28500	5.28500	106.77821				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.69000	113.35766	6.69000	113.33728			1,338,000,000,000.00		200,000,000	50,000,000
Total FRX24 SPOT									1,338,000,000,000.00		200,000,000	50,000,000
Total For FRX24									1,338,000,000,000.00		200,000,000	50,000,000
FRX25 On 26/07/2025 Spot Bond			6.87000	109.86388	6.87000	109.84339				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.27500	112.39185	7.27500	112.36990				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.47000	116.11203	7.47000	116.08889				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.90000	111.69212	7.90000	111.66823				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.64500	111.22327	8.64500	111.19727				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.93500	107.56139	8.93500	107.53543				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.09000	112.89769	9.09000	112.87027				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.60000	79.74712	10.60000	79.72462				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.74940				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.15350				0.00	0	
Total FS6A3 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.88432				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.84132				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.87053				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.87913				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.91099				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.61382				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	100.84730				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.88408				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.83358				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.86611				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.21145				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.63000	112.88904	3.63000	112.85364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.83763				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.67045				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.20259				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.35500	110.46255	6.35500	110.44367				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.04624				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.00725				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			9.04000	104.67677	9.04000	104.65149				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.12608				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.05022				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.67231				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.93536				0.00	400,000,000	200,000,000
Total GRT25G SPOT										0.00	400,000,000	200,000,000
Total For GRT25G										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT26 On 09/03/2028 Spot Bond					0.00000	101.45898				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.19119				0.00	0	100,000,00
Total GRT27 SPOT										0.00	0	100,000,00
Total For GRT27										0.00	0	100,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.56292				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.58571				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.08010				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.77958				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.46088				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.39767				0.00	0	100,000,00
Total GRT33 SPOT										0.00	0	100,000,00
Total For GRT33										0.00	0	100,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	97.57705				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.79935				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.32747				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.85114				0.00	0	
Total GRT39 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 GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.84428				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.26048				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.92553				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.53913				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.47842				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.61838				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.55804				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.09523				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.30670				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.71675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.76238				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.81933				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.27448				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.80553				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.67932				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.65621				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.34957				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.32858				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.32266				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.33500	314.30211	2.33500	314.21450				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.68500	2.68500	2.68500	319.31634				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 28/08/2030 Spot Bond			9.92500	106.72866	9.92500	106.70012				0.00	0	2,700,000,00
Total HWAY30 SPOT										0.00	0	2,700,000,00
Total For HWAY30										0.00	0	2,700,000,00
HWAY3 On 28/02/2033 Spot Bond			4.74000	78.85220	4.74000	102.16620				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.28500	86.08581	11.28500	86.05971				0.00	0	8,550,000,00
Total HWAY34 SPOT										0.00	0	8,550,000,00
Total For HWAY34										0.00	0	8,550,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.08806	100.00000	9.06773				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.36000	85.17246	11.36000	85.14647		34,080,000,000,000.00		3,000,000,000	6,520,000,00	
Total HWAY35 SPOT								14,080,000,000,000.00		3,000,000,000	6,520,000,00	
Total For HWAY35								14,080,000,000,000.00		3,000,000,000	6,520,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.08675	100.00000	9.06642				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.31039				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.07532				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.78711				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.22000	153.20022	2.22000	153.15790		020,502,007,136,000.00	459,685,588,800	485,357,936,00		
Total I2025 SPOT								10,502,007,136,000.00	459,685,588,800	485,357,936,00		
Total For I2025								10,502,007,136,000.00	459,685,588,800	485,357,936,00		
I2029 On 31/03/2029 Spot Bond			3.15000	113.53536	3.16000	113.42164		217,877,221,170,000.00	69,167,371,800	270,362,639,90		
Total I2029 SPOT								17,877,221,170,000.00	69,167,371,800	270,362,639,90		
Total For I2029								17,877,221,170,000.00	69,167,371,800	270,362,639,90		
I2033 On 28/02/2033 Spot Bond			3.90500	107.85983	3.91000	107.77116		408,224,566,167,000.00	104,538,941,400	206,126,864,00		
Total I2033 SPOT								18,224,566,167,000.00	104,538,941,400	206,126,864,00		

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 I2033									18,224,566,167,000.00	104,538,941,400	206,126,864,00
I2038 On 31/01/2038 Spot Bond			4.23000	118.25382	4.24500	117.98176			831,500,464,374,000.00	196,572,213,800	333,654,172,90
Total I2038 SPOT									1,500,464,374,000.00	196,572,213,800	333,654,172,90
Total For I2038									1,500,464,374,000.00	196,572,213,800	333,654,172,90
I2046 On 31/03/2046 Spot Bond			4.25000	107.95636	4.27000	107.55873			207,012,741,700,000.00	48,708,880,400	371,312,239,20
Total I2046 SPOT									17,012,741,700,000.00	48,708,880,400	371,312,239,20
Total For I2046									17,012,741,700,000.00	48,708,880,400	371,312,239,20
I2050 On 31/12/2050 Spot Bond			4.25000	109.40610	4.28000	108.75833			306,941,073,675,000.00	72,221,429,100	336,636,662,50
Total I2050 SPOT									16,941,073,675,000.00	72,221,429,100	336,636,662,50
Total For I2050									16,941,073,675,000.00	72,221,429,100	336,636,662,50
IBL101 On 24/05/2022 Spot Bond			6.22000	6.22000	6.22000	103.74092			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.38798			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.45500	313.46486	2.45500	313.37647			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.98578			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.87942			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.92928			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.17465			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.97088			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.14432			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.80703				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.14534				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.06601				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.51910				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.15676				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.88899				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.83274				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.70396				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.63194				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.84906				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.84473				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	100.48351				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.27317				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.73402				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.76563				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	100.84030				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.00613				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.01108				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01140				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.91490				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.06675				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.12285				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.12722				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	99.93057				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	100.94080				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.87539				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.90655				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.83292				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.78114				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.03974				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.04112				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.08000	1.08000	1.08000	172.44811				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.86500	112.27060	6.86500	112.24966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	99.91757				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.40000	172.20421	1.40000	172.16048				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.29500	107.64770	5.29500	107.63241				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.73012				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.70712				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.29000	105.14443	8.29000	105.12123				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.84500	110.43773	9.84500	110.70114				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.68340				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.86000	109.54236	8.86000	109.51641				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.03670				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.97879				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.97217				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.59464				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.08541				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.53201				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.13011				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.47791				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.00524				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.99943				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.55460				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.74000	103.87786	7.74000	103.85631				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	101.88232				0.00	0	
Total ING375 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 ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.01980				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.92410				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.62482				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.75268				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.66166				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.31460				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.54723				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.45546				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.46359				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.28372				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.84418				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.15721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.10499				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.08540				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.10512				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.39984				0.00	0	25,000,00
Total IPF30 SPOT										0.00	0	25,000,00
Total For IPF30										0.00	0	25,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.84998				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.32632				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.57849				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.72754				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.47153				0.00	0	100,000,00
Total IPFG01 SPOT										0.00	0	100,000,00
Total For IPFG01										0.00	0	100,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	99.93966	2.75000	99.93212				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.10000	184.10817	5.10000	184.04323				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond					0.00000	102.52808				0.00	0	100,000,00
Total IV035 SPOT										0.00	0	100,000,00
Total For IV035										0.00	0	100,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.64058				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.50000	3.50000	3.50000	170.29604				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.11597				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.23500	104.38355	8.23500	104.36037				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.20805				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.24000	8.24000	8.24000	103.40211				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.77500				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.94500	171.71896	1.94500	171.67280				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.87534				0.00	0	100,000,00
Total IV046 SPOT										0.00	0	100,000,00
Total For IV046										0.00	0	100,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.25961				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.00000	185.20275	5.00000	185.13792				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.40500	99.96876	11.40500	99.93755				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.72000	102.82536	6.72000	102.80690				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.62980				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.19043				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	99.92437				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	99.85490				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.02695				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.87253				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.72794				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.74294				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.17152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.22970				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.45366				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.84364				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.81906				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.76337				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	100.83786				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.55682				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.47191				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.69576				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC177 On 29/06/2022 Spot Bond					0.00000	100.46835				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.21566				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.99698				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.06609				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.56115				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.41206				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.63734	7.40000	100.61735				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.90925				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.85987				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.04177				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.56315				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.61682	7.23000	99.82358				0.00	0	
Total IVC194 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 IVC194									0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.32188			0.00	0	
Total IVC196 SPOT									0.00	0	
Total For IVC196									0.00	0	
IVC200 On 31/08/2022 Spot Bond			100.00000	35.56882	100.00000	35.21880			000,000,000,000,000.00	50,000,000,000	50,000,000,00
Total IVC200 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,00
Total For IVC200									10,000,000,000,000.00	50,000,000,000	50,000,000,00
IVZ051 On 22/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.96713			0.00	0	
Total IVZ051 SPOT									0.00	0	
Total For IVZ051									0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053			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	99.81405			0.00	0	
Total IVZ053 SPOT									0.00	0	
Total For IVZ053									0.00	0	
IVZ054 On 12/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768			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	99.65299			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	99.57496			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	99.49706			0.00	0	
Total IVZ057 SPOT									0.00	0	
Total For IVZ057									0.00	0	
IVZ058 On 09/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.41928			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	99.33365			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	99.25518			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.19920				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	99.09861				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.60125				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.20500	103.44339	6.20500	103.42609				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.58962				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.05289				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.01308				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.75589				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.89121				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.47383				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.25150				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.60555				0.00	750,000,000	250,000,000
Total KAP11 SPOT										0.00	750,000,000	250,000,000
Total For KAP11										0.00	750,000,000	250,000,000
KW01 On 31/10/2027 Spot Bond			8.83000	125.17198	8.83000	125.14259				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.88112				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.69289				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.18500	103.75658	7.18500	103.73658				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.42164				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.20500	105.85753	9.20500	105.83150				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.00985				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.01500	95.32713	12.01500	95.29690				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.25500	100.29821	10.25500	100.27080				0.00	0	
Total LBK29 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 LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.21611				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.69009				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.13333				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.29310				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.37007				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.96216				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.33920				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.14191				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.71500	106.99817	6.71500	106.97887				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.42061				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.71417				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.60797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.57025				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.74085				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.84299				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.51379				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.93066				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.95643				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.91497				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.88324				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.66630				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.48923				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.78511				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	100.84819				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.68215				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.72718				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.79459				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.81656				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.93818				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.40286				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.73676				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.05014				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.76829				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.32089				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.32741				0.00	0	
Total MBP049 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 MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.11702				0.00	0	1,450,000,00
Total MBP050 SPOT										0.00	0	1,450,000,00
Total For MBP050										0.00	0	1,450,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.83014				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.31636				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.74000	7.74000	7.74000	117.18151				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.01500	109.70509	6.01500	109.68713				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.37257				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.51944				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.72703				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.39000	104.90920	8.39000	104.88565				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.68570				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.64000	99.17254	8.64000	99.15276				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.90014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.04141				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.74047				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.14922				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	98.96562				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.04555				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.08538				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.55975				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.83848				0.00	1,500,000,000	1,660,000,00
Total MTN17 SPOT										0.00	1,500,000,000	1,660,000,00
Total For MTN17										0.00	1,500,000,000	1,660,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.00423				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.67713				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.49555				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	101.57794				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.88900				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.34000	99.60678	8.34000	99.58430				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.87949				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.53276				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.57734				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.39022				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.30616				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.91318				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.91318				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.97752				0.00	0	
Total MWAR05 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 MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.97745				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.01846				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.50455				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.64738				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.13023				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.43971				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.56330				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.66819				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.76450				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.45500	103.69884	6.45500	103.68094				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.80500	105.81561	6.80500	105.79604				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.27000	104.63748	9.27000	104.61129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.31888				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.26419				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.16208				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.19432				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.95002				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.37000	111.41188	6.37000	111.39290				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.67000	105.60165	5.67000	105.58533				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.61000	113.02857	6.61000	113.00826			6,081,200,000,000.00	920,000,000	460,000,000	
Total NBK16A SPOT									6,081,200,000,000.00	920,000,000	460,000,000	
Total For NBK16A									6,081,200,000,000.00	920,000,000	460,000,000	
NBK17 On 22/04/2026 Spot Bond			7.86500	110.60825	7.86500	110.58493			0.00	0	1,220,000,000	
Total NBK17A SPOT									0.00	0	1,220,000,000	
Total For NBK17A									0.00	0	1,220,000,000	
NBK19 On 01/06/2022 Spot Bond			6.20000	104.18631	6.20000	104.16893			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20 On 01/06/2026 Spot Bond			7.15000	114.43434	7.15000	114.41237			0.00	0		
Total NBK20A SPOT									0.00	0		
Total For NBK20A									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/On 21/07/2027 Spot Bond			8.20500	111.36068	8.20500	111.33635				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/On 19/11/2022 Spot Bond			5.29500	107.78976	5.29500	107.77445				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			6.87500	115.91015	6.87500	115.88885				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.91500	116.70740	7.91500	116.68278				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.04134				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.78000	5.78000	5.78000	111.78800				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.49758				0.00	3,000,000,000	1,500,000,00
Total NBK25B SPOT										0.00	3,000,000,000	1,500,000,00
Total For NBK25B										0.00	3,000,000,000	1,500,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	33.34000	100.00000	33.26661				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.72867				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.10000	114.14647	8.10000	114.12185				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.70000	112.86879	5.70000	112.85127				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.26000	118.44823	7.26000	118.42490				0.00	0	
Total NBK29A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.15500	112.14404	6.15500	112.12527				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.83000	109.49249	5.83000	109.47540				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.54087				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.00696				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	105.08155				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	101.22885				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.06500	10.06500	10.06500	73.09198				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.30872				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.45201				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.62721				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.72552				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.93367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK471 On 15/02/2028 Spot Bond					0.00000	103.34783				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK481 On 09/11/2021 Spot Bond					0.00000	101.00295				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK491 On 09/11/2023 Spot Bond					0.00000	101.68116				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK501 On 09/11/2025 Spot Bond					0.00000	102.01770				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	101.09860				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.34332				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.47083				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	101.60965				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.17809				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.08921				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.19807				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.55274				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.95339				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.22289				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.86793				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.09426				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.10168				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49613				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			9.23500	106.88922	9.23500	106.86301				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49193				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.27000	106.35641	9.27000	106.33023				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.50274				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.51115				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.46871				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.46871				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.80136				0.00	0	1,100,000,00
Total NEDT1B SPOT										0.00	0	1,100,000,00
Total For NEDT1B										0.00	0	1,100,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	101.05287				0.00	0	100,000,00
Total NGL01 SPOT										0.00	0	100,000,00
Total For NGL01										0.00	0	100,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.02456				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.29952				0.00	0	100,000,00
Total NGL02 SPOT										0.00	0	100,000,00
Total For NGL02										0.00	0	100,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.29370				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.78428				0.00	0	810,000,00
Total NGL04 SPOT										0.00	0	810,000,00
Total For NGL04										0.00	0	810,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.02186				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL06 On 01/12/2023 Spot Bond					0.00000	100.97795				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.58113				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.64594				0.00	1,400,000,000	700,000,000
Total NGL08 SPOT										0.00	1,400,000,000	700,000,000
Total For NGL08										0.00	1,400,000,000	700,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	100.57251				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.56100				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.40584				0.00	400,000,000	3,330,000,000
Total NGLT1B SPOT										0.00	400,000,000	3,330,000,000
Total For NGLT1B										0.00	400,000,000	3,330,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.80675				0.00	600,000,000	300,000,000
Total NGT103 SPOT										0.00	600,000,000	300,000,000
Total For NGT103										0.00	600,000,000	300,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.61315				0.00	0	10,000,000
Total NGT104 SPOT										0.00	0	10,000,000
Total For NGT104										0.00	0	10,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	101.93311				0.00	800,000,000	400,000,000
Total NGT105 SPOT										0.00	800,000,000	400,000,000
Total For NGT105										0.00	800,000,000	400,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	104.88162				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.40016				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.88887				0.00	0	
Total NGT108 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 NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.79819				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.62238				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.32152				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.79716				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	102.03611				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.24087				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.73828				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.57181				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.12487				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.20625				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.19175				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.94100	4.94100	4.94100	213.78048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	199.95056				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	149.30174				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.45500	3.45500	3.45500	111.10189				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.99500	4.99500	4.99500	106.99789				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	150.31711				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.54418	3.45000	198.48290				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	146.83490				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.35500	3.35500	3.35500	204.26196				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.50000	202.55105	3.50000	202.48825				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.11000	107.19590	5.11000	107.15788				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	102.08696				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.68477				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.43873				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.15908				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.26124				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.37246				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.66336				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.91473				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.38083				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.19981				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	116.79749				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.45888				0.00	0	
Total NN039 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.92921				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.99486				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	135.60256				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.28545				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	135.40583				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	134.17120				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.59098				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	120.84182				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.32640				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.43270				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	96.33788				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.64852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.62199				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.36597				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.69862				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.26791				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	98.96149				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.99048				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.24000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	112.58000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	118.15000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	116.80000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	116.38056				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	109.50213				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.87991				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.51747				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	103.38911				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	109.50213				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	103.37529				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	101.02350				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.85032				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.80581				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.77956				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.77956				0.00	0	
Total NNF036 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 NNF036									0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.67767			0.00	0	
Total NNF037 SPOT									0.00	0	
Total For NNF037									0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.47272			0.00	0	
Total NNF038 SPOT									0.00	0	
Total For NNF038									0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.31666			0.00	0	
Total NNF039 SPOT									0.00	0	
Total For NNF039									0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	129.12823			0.00	0	
Total NNF04 SPOT									0.00	0	
Total For NNF04									0.00	0	
NNF04 On 20/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	50,000,000.00
Total NNF040 SPOT									0.00	0	50,000,000.00
Total For NNF040									0.00	0	50,000,000.00
NNF04 On 20/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		024,900,000,000.00	10,249,000,000	10,249,000,000	
Total NNF041 SPOT								24,900,000,000.00	10,249,000,000	10,249,000,000	
Total For NNF041								24,900,000,000.00	10,249,000,000	10,249,000,000	
NNF04 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000.00	4,000,000,000	2,000,000,000	
Total NNF042 SPOT								10,000,000,000.00	4,000,000,000	2,000,000,000	
Total For NNF042								10,000,000,000.00	4,000,000,000	2,000,000,000	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.79344			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.94558			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.40555			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.90357			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.90525			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.83126				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.67896				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.61595				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.96961				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.92931				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.75113				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.75266				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.77518				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.87500	109.21050	6.87500	109.19045				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.58500	199.23185	2.58500	199.17499				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.52000	115.95205	9.52000	115.92259				0.00	0	
Total NRA028 SPOT										0.00	0	
Total For NRA028										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			100.00000	14.00175	100.00000	13.97076				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	100.79041				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.01464				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.71512				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.50496				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.53827				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.54543				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.52551				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	100.64977				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.03271				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	100.47515				0.00	0	
Total NTCG01 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 NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.63850				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.04500	106.23296	6.04500	106.21577				0.00	0	700,000,00
Total OML06 SPOT										0.00	0	700,000,00
Total For OML06										0.00	0	700,000,00
OML07 On 19/03/2025 Spot Bond			7.49200	114.63174	7.49200	114.60883				0.00	0	1,966,800,00
Total OML07 SPOT										0.00	0	1,966,800,00
Total For OML07										0.00	0	1,966,800,00
OML09 On 14/09/2022 Spot Bond			6.23500	108.93801	6.23500	108.91983				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.79500	116.40419	7.79500	116.38001		623,600,000,000.00			80,000,000	760,000,00
Total OML10 SPOT								623,600,000,000.00			80,000,000	760,000,00
Total For OML10								623,600,000,000.00			80,000,000	760,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.52186				0.00	0	100,000,00
Total OML11 SPOT										0.00	0	100,000,00
Total For OML11										0.00	0	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.51409				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.96126				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.92604				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.37385				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.15736				0.00	1,300,000,000	650,000,00
Total PEP04 SPOT										0.00	1,300,000,000	650,000,00
Total For PEP04										0.00	1,300,000,000	650,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.84698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.20913				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.81700				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.95640				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.07658				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.09374				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.11091				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.44500	114.31241	7.49000	114.07599				772,225,156,054,500.00	3,461,682,358,100	2,790,760,444,000
Total R186 SPOT										72,225,156,054,500.00	461,682,358,100	790,760,444,000
Total For R186										72,225,156,054,500.00	461,682,358,100	790,760,444,000
R197 On 07/12/2023 Spot Bond			1.38500	321.03034	1.38500	320.94912				48,578,956,161,000.00	35,075,058,600	86,223,751,500
Total R197 SPOT										18,578,956,161,000.00	35,075,058,600	86,223,751,500
Total For R197										18,578,956,161,000.00	35,075,058,600	86,223,751,500
R202 On 07/12/2033 Spot Bond			3.94100	235.81945	3.94100	235.74354				124,033,133,534,800.00	31,472,502,800	182,093,707,000
Total R202 SPOT										14,033,133,534,800.00	31,472,502,800	182,093,707,000
Total For R202										14,033,133,534,800.00	31,472,502,800	182,093,707,000
R2023 On 28/02/2023 Spot Bond			5.18500	106.94953	5.20500	106.90334				635,403,271,440,500.00	1,279,730,621,300	955,268,967,000
Total R2023 SPOT										15,403,271,440,500.00	279,730,621,300	355,268,967,000
Total For R2023										15,403,271,440,500.00	279,730,621,300	355,268,967,000
R2030 On 31/01/2030 Spot Bond			8.93500	94.33093	8.94500	94.25148				468,559,519,238,500.00	2,402,748,687,100	2,008,295,879,800
Total R2030 SPOT										18,559,519,238,500.00	402,748,687,100	1,008,295,879,800
Total For R2030										18,559,519,238,500.00	402,748,687,100	1,008,295,879,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032 On 31/03/2032 Spot Bond			9.66000	93.27551	9.66000	93.25148		040,903,966,610,000.00	2,592,226,083,500	656,285,348,00	
Total R2032 SPOT								10,903,966,610,000.00	592,226,083,500	656,285,348,00	
Total For R2032								10,903,966,610,000.00	592,226,083,500	656,285,348,00	
R2035 On 28/02/2035 Spot Bond			10.35000	92.83746	10.33000	92.94526		013,803,972,040,000.00	1,643,845,794,400	837,455,231,70	
Total R2035 SPOT								13,803,972,040,000.00	643,845,794,400	837,455,231,70	
Total For R2035								13,803,972,040,000.00	643,845,794,400	837,455,231,70	
R2037 On 31/01/2037 Spot Bond			10.60000	83.99282	10.57000	84.16811		0979,117,853,920,000.00	1,318,784,703,200	065,616,172,30	
Total R2037 SPOT								79,117,853,920,000.00	318,784,703,200	065,616,172,30	
Total For R2037								79,117,853,920,000.00	318,784,703,200	065,616,172,30	
R2040 On 31/01/2040 Spot Bond			10.74000	85.93889	10.71000	86.12713		0385,769,881,052,000.00	967,017,679,800	143,306,325,80	
Total R2040 SPOT								15,769,881,052,000.00	967,017,679,800	143,306,325,80	
Total For R2040								15,769,881,052,000.00	967,017,679,800	143,306,325,80	
R2044 On 31/01/2044 Spot Bond			10.79500	82.64252	10.77000	82.79845		0453,105,935,000,000.00	875,693,000,000	481,995,970,20	
Total R2044 SPOT								13,105,935,000,000.00	875,693,000,000	481,995,970,20	
Total For R2044								13,105,935,000,000.00	875,693,000,000	481,995,970,20	
R2048 On 28/02/2048 Spot Bond			10.73000	86.11936	10.70000	86.31801		0680,470,289,452,000.00	3,587,182,692,400	231,791,855,80	
Total R2048 SPOT								10,470,289,452,000.00	587,182,692,400	231,791,855,80	
Total For R2048								10,470,289,452,000.00	587,182,692,400	231,791,855,80	
R209 On 31/03/2036 Spot Bond			10.31500	71.51435	10.28500	71.66876		0495,075,197,000,000.00	1,114,403,800,000	810,309,436,00	
Total R209 SPOT								15,075,197,000,000.00	114,403,800,000	310,309,436,00	
Total For R209								15,075,197,000,000.00	114,403,800,000	310,309,436,00	
R210 On 31/03/2028 Spot Bond			3.00000	208.74183	3.00000	208.67992		0219,456,007,200,000.00	73,152,002,400	56,678,528,20	
Total R210 SPOT								19,456,007,200,000.00	73,152,002,400	56,678,528,20	
Total For R210								19,456,007,200,000.00	73,152,002,400	56,678,528,20	
R212 On 31/01/2022 Spot Bond			0.77000	172.76850	0.75000	172.74569		0157,987,060,000,000.00	205,178,000,000	254,279,851,30	
Total R212 SPOT								17,987,060,000,000.00	205,178,000,000	254,279,851,30	
Total For R212								17,987,060,000,000.00	205,178,000,000	254,279,851,30	
R213 On 28/02/2031 Spot Bond			9.33500	88.14370	9.34500	88.06541		0531,821,812,771,000.00	699,713,102,600	607,653,980,80	
Total R213 SPOT								11,821,812,771,000.00	699,713,102,600	607,653,980,80	
Total For R213								11,821,812,771,000.00	699,713,102,600	607,653,980,80	
R214 On 28/02/2041 Spot Bond			10.74000	68.14502	10.70500	68.33113		0694,105,969,472,000.00	995,726,812,800	612,111,150,90	
Total R214 SPOT								14,105,969,472,000.00	995,726,812,800	612,111,150,90	
Total For R214								14,105,969,472,000.00	995,726,812,800	612,111,150,90	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.47668		0.00	0	0	
Total RDFB08 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 RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.77143				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.30000				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.86689				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.68150				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.87067				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.50078				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.08626				0.00	4,600,000,000	3,800,000,000
Total RDFB17 SPOT										0.00	4,600,000,000	3,800,000,000
Total For RDFB17										0.00	4,600,000,000	3,800,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	97.84462				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.63883				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.44326				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.46355				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.34572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.93910				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.38413				0.00	0	1,000,000,00
Total RDFB24 SPOT										0.00	0	1,000,000,00
Total For RDFB24										0.00	0	1,000,000,00
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.96682				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.15255				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.55672				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.65079				0.00	0	100,000,00
Total RED151 SPOT										0.00	0	100,000,00
Total For RED151										0.00	0	100,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.14119				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.11505				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.08079				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.51579				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.02881				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	100.05355				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.06461				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	100.98365				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.13635				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.81233				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.51687				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.15040				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			6.85500	106.84883	6.85500	106.82915				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.38000	95.61013	11.38000	95.58122				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.68500	100.65628	10.68500	100.62766				0.00	0	
Total RW31 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 RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.44705			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.63500	100.94571	9.63500	100.91976			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.36500	106.81143	5.36500	106.79607			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	99.85501			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.41500	112.36698	7.41500	112.34476			0.00	0	9,000,00
Total SBS20 SPOT									0.00	0	9,000,00
Total For SBS20									0.00	0	9,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.95092			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.17500	113.56333	6.17500	113.54425			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.49500	104.11639	7.49500	104.09557			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.82000	110.21219	7.82000	110.18909			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.48000	113.62974	6.48000	113.61004			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.67000	107.32759	6.67000	107.30814			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.81500	105.12563	8.81500	105.10058				0.00	0	150,000,00
Total SBS39 SPOT										0.00	0	150,000,00
Total For SBS39										0.00	0	150,000,00
SBS4 On 16/11/2021 Spot Bond			4.25500	102.90839	4.25500	102.89656				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.47000	107.54065	5.47000	107.52488				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.07500	115.09231	7.07500	115.07057				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.90500	116.34859	7.90500	116.32407				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.57000	112.14734	5.57000	112.13032				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.11648				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.29842				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.95500	102.08512	4.95500	102.07132				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.15500	6.15500	6.15500	108.10790				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.44678				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	104.06256				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.33100				0.00	0	500,000,00
Total SBS55 SPOT										0.00	0	500,000,00
Total For SBS55										0.00	0	500,000,00
SBS56 On 12/06/2022 Spot Bond			5.15000	104.25024	5.15000	104.23575				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.16234				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.48528				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.52603				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.41935				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.43987				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.99359				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.52694				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.61741				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.27797				0.00	0	300,000,00
Total SBS67 SPOT										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS67									0.00	0	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.10251			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.75765			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81500	317.96273	1.81500	317.87859			0.00	0	300,000,00
Total SBSI11 SPOT									0.00	0	300,000,00
Total For SBSI11									0.00	0	300,000,00
SBSI14 On 07/12/2033 Spot Bond			4.89100	4.89100	4.89100	214.81875			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.98978			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.03141			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.86883			0.00	200,000,000	100,000,00
Total SBT103 SPOT									0.00	200,000,000	100,000,00
Total For SBT103									0.00	200,000,000	100,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.88448			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBT105 SPOT									0.00	0	
Total For SBT105									0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.55971			0.00	400,000,000	200,000,00
Total SBT201 SPOT									0.00	400,000,000	200,000,00
Total For SBT201									0.00	400,000,000	200,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	100.93799			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.30500	107.99912	7.30500	107.97795		21,933,262,500,000.00	0.00	3,002,500,000	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
Total SBT203 SPOT									1,933,262,500,000.00	3,002,500,000	1,000,000,000
Total For SBT203									1,933,262,500,000.00	3,002,500,000	1,000,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	100.59528			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.24079			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.40471			0.00	0	
Total SBT207 SPOT									0.00	0	
Total For SBT207									0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.88103			0.00	400,000,000	200,000,000
Total SBT208 SPOT									0.00	400,000,000	200,000,000
Total For SBT208									0.00	400,000,000	200,000,000
SBT209 On 29/06/2026 Spot Bond					0.00000	100.39041			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.26583			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SHI02 SPOT									0.00	0	
Total For SHI02									0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.11986			0.00	0	
Total SLI4 SPOT									0.00	0	
Total For SLI4									0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.03377			0.00	0	
Total SLRA2 SPOT									0.00	0	
Total For SLRA2									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.99235			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.10181			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.02838				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.07880				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.09142				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.00141				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.09142				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.24443				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.19946				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.43464				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.12744				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.00500	110.85745	7.00500	110.83659				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.06697				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.81992				0.00	0	
Total SNT05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.90728				0.00	2,500,000,000	6,540,000,000
Total SOLB01 SPOT										0.00	2,500,000,000	6,540,000,000
Total For SOLB01										0.00	2,500,000,000	6,540,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.96115				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.36031				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.87939				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.93250				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.42318				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.56316				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.55371				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.77439				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.30218				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.21944				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.82923				0.00	200,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG010 SPOT										0.00	200,000,000	500,000,000
Total For SPG010										0.00	200,000,000	500,000,000
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.68518				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.54463				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.34073				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.63500	3.63500	3.63500	146.02320				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.46500	114.21746	7.46500	114.19459				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.83500	91.02807	8.83500	91.00669				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.95481				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.13879				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.60500	109.18242	6.60500	109.16304				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.94500	107.72896	4.94500	107.69124				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.80183				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 30/04/2027 Spot Bond					0.00000	99.81555				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.73105				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.41500	2.41500	2.41500	313.65553				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	99.94384				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	101.19684				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.22644				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	149.07550				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.14500	5.14500	5.14500	104.94955				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	106.95515				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	194.40175				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.85906				0.00	0	
Total SSN068 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 SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.84258				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.80205				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.58227				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.56820				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.48949				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.14201				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	104.03800				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.89556				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.63733				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.19987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.81600	4.81600	4.81600	216.38758				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.32286				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	102.44794				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.68263				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.89787				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.71999				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.61000	94.59431	9.61000	94.56979				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.72711				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.58974				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.22500	93.89784	4.22500	193.87979				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.99600	88.62309	4.99600	212.64531				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 04/02/2022 Spot Bond					0.00000	101.06145				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.02549				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.43461				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11(On 10/08/2021 Spot Bond					0.00000	100.99505				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11(On 11/08/2021 Spot Bond					0.00000	100.92872				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN11(On 11/08/2021 Spot Bond					0.00000	100.92872				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN11(On 19/08/2021 Spot Bond					0.00000	100.84685				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN11(On 19/08/2021 Spot Bond					0.00000	100.82770				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN11(On 07/09/2021 Spot Bond					0.00000	100.61763				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN11(On 09/09/2021 Spot Bond					0.00000	100.54716				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN12(On 11/09/2021 Spot Bond					0.00000	100.49516				0.00	0	45,000,000.00
Total SSN120 SPOT										0.00	0	45,000,000.00
Total For SSN120										0.00	0	45,000,000.00
SZ25 On 30/09/2025 Spot Bond			8.06000	106.06856	8.06000	106.04566				0.00	0	
Total SZ25 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 SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.93344				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.32500	103.09684	4.32500	103.08479				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.79816				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.76434				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.84385				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.88257				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.89804	7.21000	102.87375				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.92690				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.94336				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.51919				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.86234				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.83168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.69213				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.26359				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.46954				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.56846				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.91634				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.95950				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.36499				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.21820				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.58942				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.92084				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.09311				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.95710				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.32500	103.56413	4.32500	103.55204				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.16316				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.31000	103.20048	4.31000	103.18846				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.06016				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.07587				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.98921				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.31035				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.30989				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.09057				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.65044				0.00	0	
Total TH14D1 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 TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.04052				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.89601				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.90766				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	101.62823				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.82096				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.87601				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.83880				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.95379				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.19559				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.24454				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.03322				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.39164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.99267				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.46084				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.75220				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.35234				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.00804				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.77134				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.55293	8.49000	103.52915				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.08866				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.89122				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.84894				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.88615				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			5.76000	102.41304	5.76000	102.39698				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.92335				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.98421				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.98759				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.97575				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.05687				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.03490				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.33882				0.00	200,000,000	100,000,000
Total TH16D1 SPOT										0.00	200,000,000	100,000,000
Total For TH16D1										0.00	200,000,000	100,000,000
TH16D On 21/08/2024 Spot Bond					0.00000	101.48217				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.39786				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.95858				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.01938				0.00	200,000,000	100,000,000
Total TH17C1 SPOT										0.00	200,000,000	100,000,000

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 TH17C1										0.00	200,000,000	100,000,000
TH17D On 21/02/2026 Spot Bond					0.00000	101.32979				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.74727				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.50331				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.30500	106.33870	6.30500	106.32076				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.40500	109.58000	7.40500	109.55835				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.66120				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.27888				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.94000	106.53699	7.94000	106.51432				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.57099				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.50015				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.83501				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.07532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.90500	110.38178	6.90500	110.36142				0.00	0	1,213,600,00
Total TN23 SPOT										0.00	0	1,213,600,00
Total For TN23										0.00	0	1,213,600,00
TN23/R On 06/11/2023 Spot Bond			100.00000	26.77482	100.00000	26.71589				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.48000	107.48207	8.48000	107.45741		84,800,000,000,000.00		10,000,000,000		7,650,000,00
Total TN25 SPOT								14,800,000,000,000.00		10,000,000,000		7,650,000,00
Total For TN25								14,800,000,000,000.00		10,000,000,000		7,650,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	16.73758	100.00000	16.70012				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.31000	99.74537	9.31000	99.72071		221,578,000,000,000.00		23,800,000,000		13,352,000,00
Total TN27 SPOT								1,578,000,000,000.00		23,800,000,000		13,352,000,00
Total For TN27								1,578,000,000,000.00		23,800,000,000		13,352,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.93056	100.00000	10.90650				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.58000	102.51550	10.58000	102.48662		26,450,000,000,000.00		2,500,000,000		25,000,000,00
Total TN30 SPOT								16,450,000,000,000.00		2,500,000,000		25,000,000,00
Total For TN30								16,450,000,000,000.00		2,500,000,000		25,000,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.06695	8.00000	119.04143				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.04500	93.43053	12.04500	93.40067		36,135,000,000,000.00		3,000,000,000		2,500,000,00
Total TN40 SPOT								16,135,000,000,000.00		3,000,000,000		2,500,000,00
Total For TN40								16,135,000,000,000.00		3,000,000,000		2,500,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.04957	10.75000	103.02008				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	100.81228				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2` On 20/06/2026 Spot Bond					0.00000	100.82141				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3` On 20/06/2026 Spot Bond			7.61000	101.71885	7.61000	100.65515				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM` On 20/06/2022 Spot Bond					0.00000	100.69961				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.08868				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A` On 14/11/2022 Spot Bond			6.31500	105.06345	6.31500	105.04570				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.01486				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	101.30984				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	100.42760				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.13127				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.13788				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			6.60500	108.96246	6.60500	108.94312				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.13127				0.00	0	
Total TRA4A6 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 TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.13788				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.35624	8.62000	102.33264				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.50700				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.95165				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.93076				0.00	600,000,000	300,000,000
Total TRA5B1 SPOT										0.00	600,000,000	300,000,000
Total For TRA5B1										0.00	600,000,000	300,000,000
TRA5C On 20/06/2026 Spot Bond					0.00000	101.18417				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	0.00000				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	99.31241				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.37686				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	98.52590				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.32892				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	96.85315				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	96.73139				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	96.11144				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.34760				0.00	400,000,000	200,000,000
Total TU1A11 SPOT										0.00	400,000,000	200,000,000
Total For TU1A11										0.00	400,000,000	200,000,000
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.75150				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.66555				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	99.93258				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC37 On 21/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	102.00388				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.62480				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.47284				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC37 On 26/08/2021 Spot Bond					0.00000	101.47284				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.46982				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.39152				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.72836				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.61525				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.88000	109.36632	9.88000	109.33766				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.95635				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.07344				0.00	1,000,000,000	500,000,000
Total UU1A02 SPOT										0.00	1,000,000,000	500,000,000
Total For UU1A02										0.00	1,000,000,000	500,000,000
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.12747				0.00	200,000,000	100,000,000
Total UU1B01 SPOT										0.00	200,000,000	100,000,000
Total For UU1B01										0.00	200,000,000	100,000,000
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.36146				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.18887				0.00	0	
Total VKE10 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 VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.99471			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.85068			0.00	0	100,000,00
Total VKE13 SPOT									0.00	0	100,000,00
Total For VKE13									0.00	0	100,000,00
VKE14 On 27/08/2023 Spot Bond					0.00000	100.86750			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.97276			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.01038			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.41490			0.00	0	600,000,00
Total WHL02 SPOT									0.00	0	600,000,00
Total For WHL02									0.00	0	600,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.58130			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.40e+017	395,496,824,300	476,167,482,10
Total for SPOT :									2.40e+017	395,496,824,300	476,167,482,10
Total Futures									2.40e+017	395,496,875,369	476,168,727,22
Total Options									0.00	0	120,45
Grand Total:									2.40e+017	395,496,875,369	476,168,847,65