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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2021

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			11.35796	77.98190	11.39592	77.78075			0.00	0	
ES33	On	04/11/2021	Bond Future			11.60054	75.06164	11.64001	74.85874			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.85298	75.94407	11.89413	75.73901			0.00	0	
ES33	On	05/05/2022	Bond Future			12.10812	73.08505	12.15103	72.87767			0.00	0	
ES33	On	04/08/2022	Bond Future			12.37806	73.93425	12.42289	73.72432			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.92612	76.36063	11.95892	76.16604			0.00	0	
ES42	On	04/11/2021	Bond Future			12.15859	72.93989	12.19278	72.74357			0.00	0	4,71
ES42	On	03/02/2022	Bond Future			12.39280	73.79802	12.42847	73.59959			0.00	0	
ES42	On	05/05/2022	Bond Future			12.63816	70.43226	12.67545	70.23160			0.00	0	
ES42	On	04/08/2022	Bond Future			12.89042	71.24887	12.92943	71.04576			0.00	0	
Total ES42 Future												0.00	0	4,71
Total For ES42												0.00	0	4,71
I2025	On	05/08/2021	Bond Future			153.14149	153.14149	152.96164	152.96164			50,842,974.68	332	4,01

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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 Interest
I2025	On	04/11/2021	Bond Future			154.82003	154.82003	154.63899	154.63899			59,141,251.46	382	1,61
I2025	On	03/02/2022	Bond Future			155.07059	155.07059	154.88792	154.88792			0.00	0	
I2025	On	05/05/2022	Bond Future			156.94506	156.94506	156.76046	156.76046			0.00	0	
I2025	On	04/08/2022	Bond Future			157.26851	157.26851	157.08177	157.08177			7,863,425.50	50	
Total I2025 Future												117,847,651.64	764	5,80
Total For I2025												117,847,651.64	764	5,80
I2029	On	05/08/2021	Bond Future			113.01561	113.01561	112.67858	112.67858			18,421,544.43	163	2,41
I2029	On	04/11/2021	Bond Future			113.08491	113.08491	112.74480	112.74480			18,432,840.33	163	2,71
I2029	On	03/02/2022	Bond Future			114.41368	114.41368	114.06993	114.06993			0.00	0	
I2029	On	05/05/2022	Bond Future			114.60784	114.60784	114.26011	114.26011			0.00	0	
I2029	On	04/08/2022	Bond Future			116.01419	116.01419	115.66232	115.66232			0.00	0	
Total I2029 Future												36,854,384.76	326	5,20
Total For I2029												36,854,384.76	326	5,20
I2033	On	05/08/2021	Bond Future			106.75292	106.75292	107.05152	107.05152			26,474,724.16	248	2,31
I2033	On	04/11/2021	Bond Future			106.67500	106.67500	106.97751	106.97751			26,882,100.00	252	8,71
I2033	On	03/02/2022	Bond Future			107.92841	107.92841	108.23474	108.23474			0.00	0	
I2033	On	05/05/2022	Bond Future			107.96508	107.96508	108.27533	108.27533			0.00	0	
I2033	On	04/08/2022	Bond Future			109.28989	109.28989	109.60409	109.60409			437,159.56	4	
Total I2033 Future												53,793,983.72	504	11,05
Total For I2033												53,793,983.72	504	11,05
I2038	On	05/08/2021	Bond Future			116.63389	116.63389	116.76111	116.76111			0.00	0	7,51
I2038	On	04/11/2021	Bond Future			117.91236	117.91236	118.04152	118.04152			0.00	0	4,91
I2038	On	03/02/2022	Bond Future			117.53330	117.53330	117.66434	117.66434			0.00	0	
I2038	On	05/05/2022	Bond Future			118.95423	118.95423	119.08702	119.08702			0.00	0	
I2038	On	04/08/2022	Bond Future			118.61128	118.61128	118.74584	118.74584			0.00	0	
Total I2038 Future												0.00	0	12,51
Total For I2038												0.00	0	12,51
I2046	On	05/08/2021	Bond Future			106.33142	106.33142	106.84256	106.84256			42,319,905.16	398	9,51
I2046	On	04/11/2021	Bond Future			105.65932	105.65932	106.17673	106.17673			0.00	0	15,71
I2046	On	03/02/2022	Bond Future			106.90098	106.90098	107.42470	107.42470			0.00	0	
I2046	On	05/05/2022	Bond Future			106.32529	106.32529	106.85568	106.85568			0.00	0	
I2046	On	04/08/2022	Bond Future			107.63033	107.63033	108.16721	108.16721			0.00	0	
Total I2046 Future												42,319,905.16	398	25,21
Total For I2046												42,319,905.16	398	25,21
I2050	On	05/08/2021	Bond Future			106.64210	106.64210	107.11385	107.11385			2,666,052.50	25	5,71
I2050	On	04/11/2021	Bond Future			107.81081	107.81081	108.28836	108.28836			4,204,621.59	39	8,81
I2050	On	03/02/2022	Bond Future			107.11705	107.11705	107.60046	107.60046			0.00	0	
I2050	On	05/05/2022	Bond Future			108.41186	108.41186	108.90143	108.90143			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	04/08/2022	Bond Future			107.73976	107.73976	108.23540	108.23540			0.00	0	
Total I2050 Future												6,870,674.09	64	14,56
Total For I2050												6,870,674.09	64	14,56
R186	On	05/08/2021	Bond Future			7.35893	115.15337	7.45189	114.71456		6.54	4,605,213,573.04	39,992	55,92
R186	On	04/11/2021	Bond Future			7.54282	116.38723	7.64156	115.94429		6.17	2,185,519,404.94	18,778	64,96
R186	On	03/02/2022	Bond Future			7.73165	112.44469	7.83690	111.99704		6.09	0.00	0	
R186	On	05/05/2022	Bond Future			7.93388	113.77832	8.04646	113.32554		5.85	0.00	0	
R186	On	04/08/2022	Bond Future			8.15922	109.81650	8.28009	109.35791		5.78	0.00	0	
Total R186 Future												6,790,732,977.98	58,770	120,83
R186	On	05/08/2021	Bond Future	8.62	Call			5,337.33000	5.33733	5,775,880	7.80	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.36000	0.00036	0,100	7.80	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,381.60000	5.38160	5,820,170	7.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.33000	0.00033	0,090	7.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,293.02000	5.29302	5,731,550	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.39000	0.00039	0,110	7.78	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			747.25000	0.74725	622,660	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			225.15000	0.22515	180,210	6.72	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,762.99000	2.76299	3,082,970	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			734.87000	0.73487	611,910	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,794.51000	2.79451	3,116,100	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			722.66000	0.72266	601,310	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,731.63000	2.73163	3,049,980	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,824.51000	1.82451	2,085,450	6.18	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,251.60000	1.25160	1,069,600	6.18	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,135.12000	5.13512	5,533,120	6.72	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			968.25000	0.96825	1,145,490	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,362.79000	3.36279	3,092,380	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			982.11000	0.98211	1,161,230	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,333.09000	3.33309	3,064,560	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			996.11000	0.99611	1,177,110	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,303.54000	3.30354	3,036,890	5.96	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,820.66000	1.82066	1,691,970	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,862.27000	2.86227	3,184,610	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,851.11000	1.85111	1,720,670	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,886.44000	2.88644	3,209,850	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,835.64000	1.83564	1,706,270	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,911.08000	2.91108	3,235,170	5.98	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	2,500,100	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			569.82000	0.56982	2,611,330	5.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	2,519,810	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			531.74000	0.53174	2,592,960	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	2,540,060	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			493.67000	0.49367	2,575,140	5.74	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												6,790,732,977.98	58,770	151,18
R197	On	05/08/2021	Bond Future			321.95223	321.95223	321.90765	321.90765			25,112,273.94	78	1,02
R197	On	04/11/2021	Bond Future			325.48102	325.48102	325.43763	325.43763			25,387,519.56	78	1,26
R197	On	03/02/2022	Bond Future			321.15661	321.15661	321.11368	321.11368			0.00	0	
R197	On	05/05/2022	Bond Future			325.03947	325.03947	324.99666	324.99666			0.00	0	
R197	On	04/08/2022	Bond Future			320.71287	320.71287	320.66970	320.66970			0.00	0	
Total R197 Future												50,499,793.50	156	2,25
Total For R197												50,499,793.50	156	2,25
R202	On	05/08/2021	Bond Future			234.74440	234.74440	234.69539	234.69539			18,310,063.20	78	3,56
R202	On	04/11/2021	Bond Future			237.31745	237.31745	237.26896	237.26896			24,443,697.35	103	9,70
R202	On	03/02/2022	Bond Future			235.77756	235.77756	235.72912	235.72912			0.00	0	
R202	On	05/05/2022	Bond Future			238.62784	238.62784	238.57929	238.57929			0.00	0	
R202	On	04/08/2022	Bond Future			237.13915	237.13915	237.09031	237.09031			0.00	0	
Total R202 Future												42,753,760.55	181	13,26
Total For R202												42,753,760.55	181	13,26
R2023	On	05/08/2021	Bond Future			5.00683	107.50271	5.11637	107.33651		1.21	912,483,002.48	8,488	6,52
R2023	On	04/11/2021	Bond Future			5.13802	104.74750	5.26906	104.58009		1.15	911,931,735.00	8,706	10,68
R2023	On	03/02/2022	Bond Future			5.27222	105.95307	5.43596	105.78408		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.42010	103.29886	5.63575	103.12805		0.89	0.00	0	
R2023	On	04/08/2022	Bond Future			5.68715	104.51096	6.00324	104.33650		0.69	0.00	0	
Total R2023 Future												1,824,414,737.48	17,194	17,23
R2023	On	05/08/2021	Bond Future	5.30	Call			298.21000	0.29821	450,310	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			20.40000	0.02040	6,300	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			311.44000	0.31144	464,700	1.37	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			18.53000	0.01853	5,590	1.37	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			285.14000	0.28514	435,990	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			22.44000	0.02244	7,090	1.36	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			501.64000	0.50164	389,510	1.00	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			50.37000	0.05037	99,750	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			522.85000	0.52285	404,820	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			52.57000	0.05257	104,870	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			512.21000	0.51221	397,100	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			54.84000	0.05484	110,120	1.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	03/02/2022	Bond Future	5.08	Call		118.18000	0.11818	174,700	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		486.09000	0.48609	373,620	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		112.09000	0.11209	164,310	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		500.73000	0.50073	383,960	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		115.24000	0.11524	169,610	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		493.52000	0.49352	378,900	0.84	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		149.52000	0.14952	111,760	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		679.32000	0.67932	812,440	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		148.27000	0.14827	110,580	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		666.15000	0.66615	799,120	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		150.79000	0.15079	112,950	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		672.73000	0.67273	805,780	0.98	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		20.25000	0.02025	400,950	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		0.00000	0.00000	206,240	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		25.76000	0.02576	404,690	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		0.00000	0.00000	204,470	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		14.75000	0.01475	397,240	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		0.00000	0.00000	208,030	0.69	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											1,824,414,737.48	17,194	17,23
R2030	On	05/08/2021	Bond Future			8.95972	94.62115	9.00218	94.38223	10.48	3,891,673,278.35	41,129	36,24
R2030	On	04/11/2021	Bond Future			9.14838	95.63499	9.19264	95.39398	10.19	3,932,032,613.85	41,115	95,70
R2030	On	03/02/2022	Bond Future			9.34391	92.73139	9.39019	92.48790	10.01	0.00	0	
R2030	On	05/05/2022	Bond Future			9.54936	93.83139	9.59781	93.58520	9.50	0.00	0	
R2030	On	04/08/2022	Bond Future			9.77440	90.90895	9.82528	90.65976	9.38	0.00	0	
Total R2030 Future											7,823,705,892.20	82,244	131,94
R2030	On	05/08/2021	Bond Future	10.42	Call		7,549.36000	7.54936	7,788,170	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call		1,259.53000	1.25953	1,407,120	10.71	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put		433.80000	0.43380	342,470	10.71	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put		2,920.75000	2.92075	2,689,970	9.76	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		44.56000	0.04456	52,700	9.76	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call		2,829.49000	2.82949	3,043,130	11.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		6,175.21000	6.17521	6,413,410	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		1.63000	0.00163	0,910	12.52	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call		4,104.53000	4.10453	4,335,910	11.86	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		21.34000	0.02134	13,800	11.86	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put		1,338.51000	1.33851	1,158,640	10.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.24000	0.00024	0,120	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		6,941.80000	6.94180	7,180,460	12.72	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/08/2021	Bond Future	10.30	Put		0.55000	0.00055	0,290	12.72	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put		1,541.76000	1.54176	1,350,360	10.19	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		282.92000	0.28292	330,440	10.19	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put		7,694.32000	7.69432	7,455,400	9.61	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put		85.47000	0.08547	60,190	11.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put		917.90000	0.91790	769,820	10.41	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		624.18000	0.62418	715,020	10.41	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put		110.04000	0.11004	78,760	11.29	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		2,583.15000	2.58315	2,790,790	11.29	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call		15,507.08000	15.50708	15,746,000	13.64	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		364.84000	0.36484	423,890	10.26	0.00	0	40
R2030	On	05/08/2021	Bond Future	10.42	Put		0.22000	0.00022	0,110	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		7,599.76000	7.59976	7,838,570	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		0.21000	0.00021	0,100	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		7,498.93000	7.49893	7,737,730	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		0.00000	0.00000	0,000	13.64	0.00	0	60
R2030	On	05/08/2021	Bond Future	7.70	Call		0.01000	0.00001	0,010	9.61	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.90	Call		4,511.21000	4.51121	4,710,000	10.81	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Put		2,023.83000	2.02383	1,927,580	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,063.83000	2.06383	2,208,590	10.16	0.00	0	20
R2030	On	04/11/2021	Bond Future	8.27	Put		5,551.10000	5.55110	5,359,440	9.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,048.52000	1.04852	1,147,930	9.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		11,320.28000	11.32028	11,557,760	12.52	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		67.07000	0.06707	63,540	12.52	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		7,534.75000	7.53475	7,760,930	11.70	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		98.20000	0.09820	93,050	12.52	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.90	Put		765.33000	0.76533	723,110	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		7,579.67000	7.57967	7,805,990	11.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		266.58000	0.26658	251,890	11.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		7,489.95000	7.48995	7,715,820	11.68	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		274.81000	0.27481	259,670	11.68	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		357.93000	0.35793	407,280	9.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		3,382.85000	3.38285	3,241,250	9.84	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put		0.00000	0.00000	3,313,890	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call		0.00000	0.00000	1,108,270	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Call		0.00000	0.00000	2,510,020	10.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put		0.00000	0.00000	1,687,690	10.22	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		10,517.20000	10.51720	10,753,060	12.52	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		270.62000	0.27062	255,790	11.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		3,873.18000	3.87318	3,999,700	10.19	0.00	0	

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	03/02/2022	Bond Future	9.78	Put		1,854.40000	1.85440	1,737,430	10.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		2,581.36000	2.58136	2,697,400	9.92	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		2,792.77000	2.79277	2,665,320	9.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		6,173.96000	6.17396	5,989,030	9.35	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call		2,827.13000	2.82713	2,948,890	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		2,565.97000	2.56597	2,444,240	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		2,855.03000	2.85503	2,977,540	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		2,541.55000	2.54155	2,420,570	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		2,799.11000	2.79911	2,920,380	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		657.12000	0.65712	592,640	11.36	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Call		3,298.00000	3.29800	3,423,700	10.07	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put		4,334.89000	4.33489	4,165,010	9.59	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		1,440.94000	1.44094	1,514,550	9.59	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,933.35000	7.93335	8,112,360	11.36	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		2,590.30000	2.59030	2,468,080	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		724.00000	0.72400	782,560	9.35	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.60	Put		2,204.32000	2.20432	2,086,530	10.07	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		3,735.35000	3.73535	3,675,530	9.42	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,840.80000	6.84080	6,713,160	8.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		884.58000	0.88458	1,003,130	8.92	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put		8,362.34000	8.36234	8,205,750	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		570.90000	0.57090	660,500	8.89	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		4,095.10000	4.09510	4,316,400	9.80	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		2,330.55000	2.33055	2,305,660	9.80	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call		4,905.95000	4.90595	5,135,970	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		1,915.18000	1.91518	1,899,010	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		4,939.63000	4.93963	5,169,990	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,900.26000	1.90026	1,884,430	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		4,872.36000	4.87236	5,102,020	10.02	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put		5,199.30000	5.19930	5,104,940	9.15	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1,517.17000	1.51717	1,669,000	9.15	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call		7,950.33000	7.95033	8,197,120	10.90	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		993.68000	0.99368	994,280	10.90	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call		2,467.18000	2.46718	2,653,550	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,930.22000	1.93022	1,913,690	10.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		1,408.52000	1.40852	4,048,370	9.27	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		0.00000	0.00000	2,912,270	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		1,358.68000	1.35868	4,021,760	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		0.00000	0.00000	2,935,590	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		1,308.87000	1.30887	3,995,270	9.28	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	2,889,040	9.27	0.00	0	
Total R2030 Option												0.00	0	29,24
Total For R2030												7,823,705,892.20	82,244	161,15
R2032	On	05/08/2021	Bond Future			9.74151	93.23444	9.75886	93.12870		11.51	2,186,907,024.64	23,456	14,05
R2032	On	04/11/2021	Bond Future			9.94065	90.08893	9.95865	89.98249		11.84	2,236,908,131.90	24,830	121,15
R2032	On	03/02/2022	Bond Future			10.14341	91.12626	10.16212	91.01894		11.22	0.00	0	
R2032	On	05/05/2022	Bond Future			10.35218	88.06052	10.37167	87.95212		11.24	0.00	0	
R2032	On	04/08/2022	Bond Future			10.57298	89.07119	10.59333	88.96149		10.71	0.00	0	
Total R2032 Future												4,423,815,156.54	48,286	135,25
R2032	On	05/08/2021	Bond Future	11.36	Call			9,077.94000	9.07794	9,183,660	14.38	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.06000	0.00006	0,040	14.38	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,130.63000	9.13063	9,236,340	14.39	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.06000	0.00006	0,030	14.39	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,025.21000	9.02521	9,130,920	14.37	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.07000	0.00007	0,040	14.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			201.06000	0.20106	202,430	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			9,783.92000	9.78392	9,891,790	14.39	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			198.18000	0.19818	199,610	14.39	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,688.39000	9.68839	9,796,200	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,623.10000	2.62310	2,590,990	11.67	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			1,858.60000	1.85860	1,932,930	11.67	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			14,920.05000	14.92005	15,027,190	14.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			203.99000	0.20399	205,360	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			23.16000	0.02316	23,860	14.84	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			9,736.15000	9.73615	9,843,960	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,556.69000	4.55669	4,497,040	10.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			736.10000	0.73610	782,890	10.98	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			5,803.28000	5.80328	5,834,630	11.96	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,438.76000	1.43876	1,362,790	11.96	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,571.45000	3.57145	3,606,860	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,503.38000	2.50338	2,431,470	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,924.24000	4.92424	4,817,090	10.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,674.16000	4.67416	4,698,500	11.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,881.51000	1.88151	1,798,530	11.59	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			2,910.96000	2.91096	2,946,670	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			3,037.86000	3.03786	2,966,250	11.13	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,868.36000	6.86836	6,773,430	10.16	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			1,586.13000	1.58613	1,588,850	10.62	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.45	Call			3,911.67000	3.91167	3,942,330	11.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.45	Put		2,282.20000	2.28220	2,205,540	11.38	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		2,022.68000	2.02268	2,038,560	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		4,072.20000	4.07220	3,980,760	10.83	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		8,069.62000	8.06962	7,991,900	10.12	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,501.50000	1.50150	1,501,670	10.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		3,842.70000	3.84270	3,874,180	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,325.12000	2.32512	2,249,280	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		3,877.12000	3.87712	3,908,190	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,303.57000	2.30357	2,227,320	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		3,808.15000	3.80815	3,840,300	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		740.01000	0.74001	752,400	10.16	0.00	0	9
R2032	On	03/02/2022	Bond Future	11.13	Put		1,218.73000	1.21873	1,148,230	12.21	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call		4,194.50000	4.19450	4,222,000	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		2,119.41000	2.11941	2,039,590	11.45	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put		4,768.06000	4.76806	4,663,460	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,346.59000	2.34659	2,271,420	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		484.67000	0.48467	514,270	10.12	0.00	0	19
R2032	On	03/02/2022	Bond Future	11.13	Call		6,539.26000	6.53926	6,576,080	12.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,619.70000	5.61970	5,768,440	11.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		2,061.69000	2.06169	2,102,030	11.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,656.50000	5.65650	5,805,270	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		2,045.97000	2.04597	2,086,340	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,582.96000	5.58296	5,731,690	11.97	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		2,077.52000	2.07752	2,117,850	11.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		2,153.64000	2.15364	4,951,810	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		0.00000	0.00000	2,932,060	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		2,098.01000	2.09801	4,920,370	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		0.00000	0.00000	2,956,720	10.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,042.42000	2.04242	4,889,440	10.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		0.00000	0.00000	2,907,870	10.53	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											4,423,815,156.54	48,286	140,06
R2035	On	05/08/2021	Bond Future			10.40209	92.97730	10.45975	92.59753	12.75	3,169,968,066.20	34,094	49,03
R2035	On	04/11/2021	Bond Future			10.60517	89.49935	10.66508	89.11596	13.23	3,418,517,172.60	38,196	80,84
R2035	On	03/02/2022	Bond Future			10.81551	90.52950	10.87789	90.14201	12.57	0.00	0	
R2035	On	05/05/2022	Bond Future			11.02358	87.12505	11.08850	86.73316	12.68	0.00	0	
R2035	On	04/08/2022	Bond Future			11.24561	88.12205	11.31331	87.72547	12.08	0.00	0	
Total R2035 Future											6,588,485,238.80	72,290	129,86
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	11.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	05/08/2021	Bond Future	5.30	Put			45,609.74000	45.60974	45,229,970	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call			2,268.61000	2.26861	2,567,760	13.41	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			264.84000	0.26484	184,220	13.41	0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			3,039.08000	3.03908	2,682,800	11.64	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			45,493.16000	45.49316	45,113,390	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			82.47000	0.08247	105,960	11.64	0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			45,726.45000	45.72645	45,346,680	11.70	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			5,710.22000	5.71022	6,083,510	15.03	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			13.79000	0.01379	7,310	15.03	0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			1,059.78000	1.05978	1,125,080	12.33	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			2,665.23000	2.66523	2,443,630	13.08	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			2,376.97000	2.37697	2,538,760	13.08	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			17,190.16000	17.19016	17,571,540	16.69	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			655.90000	0.65590	554,610	14.89	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,110.84000	4.11084	4,314,720	13.65	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,520.75000	1.52075	1,341,240	13.65	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			4,141.37000	4.14137	3,843,370	12.52	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,039.48000	1.03948	1,103,050	12.31	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			4,638.95000	4.63895	4,320,860	12.33	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			243.43000	0.24343	198,750	16.28	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,051.92000	11.05192	11,392,210	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			239.25000	0.23925	196,150	16.30	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,955.06000	10.95506	11,292,160	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			18.67000	0.01867	16,660	16.69	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,198.68000	7.19868	7,480,780	14.89	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			2,313.08000	2.31308	2,471,750	13.06	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			2,729.67000	2.72967	2,504,950	13.06	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			4,686.26000	4.68626	4,366,440	12.31	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			247.67000	0.24767	201,380	16.26	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,301.21000	1.30121	1,386,600	12.52	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			11,003.49000	11.00349	11,342,200	16.28	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			4,630.37000	4.63037	4,845,590	13.85	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			1,311.93000	1.31193	1,143,760	13.85	0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			5,566.34000	5.56634	5,258,420	11.75	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,615.16000	1.61516	1,694,730	11.75	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,602.09000	6.60209	6,830,010	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			6,293.76000	6.29376	5,968,270	11.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,277.29000	1.27729	1,339,290	11.54	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.39	Call		5,181.01000	5.18101	5,381,390	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		1,361.82000	1.36182	1,213,280	13.72	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call		4,743.24000	4.74324	4,939,230	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		2,304.46000	2.30446	2,112,960	12.85	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put		8,406.29000	8.40629	8,096,020	11.36	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		647.05000	0.64705	724,270	11.36	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call		4,549.83000	4.54983	4,743,940	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		1,550.97000	1.55097	1,391,400	13.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.03	Call		3,813.39000	3.81339	4,003,390	12.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put		2,878.93000	2.87893	2,681,440	12.60	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.24	Put		2,387.20000	2.38720	2,194,200	12.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,511.64000	4.51164	4,705,630	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		2,430.37000	2.43037	2,236,870	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		2,092.49000	2.09249	1,905,380	12.99	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call		2,608.78000	2.60878	2,752,760	12.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		4,036.60000	4.03660	3,793,090	12.23	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.05	Put		2,828.58000	2.82858	2,631,320	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put		5,181.59000	5.18159	4,888,530	11.87	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call		1,821.86000	1.82186	1,916,290	11.87	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call		7,257.34000	7.25734	7,496,290	13.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		2,408.82000	2.40882	2,215,440	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,587.88000	4.58788	4,782,370	12.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call		3,884.82000	3.88482	4,075,050	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,788.99000	5.78899	6,122,400	13.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		2,505.05000	2.50505	2,446,570	13.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,712.01000	5.71201	6,044,180	13.33	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		2,541.87000	2.54187	2,482,150	13.33	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,750.46000	5.75046	6,083,260	13.34	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		2,523.39000	2.52339	2,464,300	13.34	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		3,445.21000	3.44521	5,957,990	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		0.00000	0.00000	2,859,210	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		3,569.02000	3.56902	6,031,650	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		0.00000	0.00000	2,884,400	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,507.08000	3.50708	5,994,900	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		0.00000	0.00000	2,909,360	11.73	0.00	0	
Total R2035 Option											0.00	0	13,10
Total For R2035											6,588,485,238.80	72,290	143,07
R2037	On	05/08/2021	Bond Future			10.68566	83.88051	10.72815	83.60258	14.02	2,575,551,059.55	30,705	57,70
R2037	On	04/11/2021	Bond Future			10.88156	84.77925	10.92563	84.49877	13.83	973,011,452.25	11,477	111,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2037	On	03/02/2022	Bond Future		11.08444	81.50053	11.13027	81.21706		13.83	0.00	0	
R2037	On	05/05/2022	Bond Future		11.29319	82.46755	11.34086	82.18090		13.30	0.00	0	
R2037	On	04/08/2022	Bond Future		11.51779	79.15705	11.56751	78.86697		13.38	0.00	0	
Total R2037 Future											3,548,562,511.80	42,182	169,60
R2037	On	05/08/2021	Bond Future	12.27	Call		9,212.44000	9.21244	9,490,120	17.90	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		0.37000	0.00037	0,120	17.90	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		9,267.00000	9.26700	9,544,700	17.91	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		0.35000	0.00035	0,120	17.91	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		9,157.81000	9.15781	9,435,480	17.88	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		0.39000	0.00039	0,130	17.88	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		239.64000	0.23964	202,130	17.18	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,729.88000	4.72988	4,867,860	14.56	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call		11,050.54000	11.05054	11,294,990	17.20	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		235.60000	0.23560	199,570	17.20	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,097.74000	11.09774	11,343,640	17.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		231.61000	0.23161	197,030	17.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		11,003.34000	11.00334	11,246,310	17.18	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,534.04000	8.53404	8,744,000	16.20	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		461.05000	0.46105	390,530	16.20	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		1,261.05000	1.26105	1,118,550	14.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,393.15000	4.39315	4,517,890	14.04	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2,456.11000	2.45611	2,297,380	14.04	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,430.62000	4.43062	4,555,310	14.05	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		2,434.12000	2.43412	2,275,340	14.05	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,468.19000	4.46819	4,592,620	14.06	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		2,412.30000	2.41230	2,253,260	14.06	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		2,648.76000	2.64876	2,622,570	13.92	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,484.31000	5.48431	5,744,930	13.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		2,629.61000	2.62961	2,603,580	13.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,522.05000	5.52205	5,783,100	13.95	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		2,610.59000	2.61059	2,584,990	13.95	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,446.64000	5.44664	5,707,100	13.92	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		0.00000	0.00000	2,605,340	12.91	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,093.77000	4.09377	6,409,030	12.91	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		0.00000	0.00000	2,628,940	12.92	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,031.07000	4.03107	6,369,930	12.92	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		0.00000	0.00000	2,652,960	12.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,968.45000	3.96845	6,331,330	12.93	0.00	0	
Total R2037 Option											0.00	0	1,20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037												3,548,562,511.80	42,182	170,800
R2040	On	05/08/2021	Bond Future			10.85012	85.63300	10.88754	85.37230		14.56	2,375,887,585.00	27,745	35,140
R2040	On	04/11/2021	Bond Future			11.04265	86.55053	11.08147	86.28748		14.37	1,433,363,327.33	16,561	79,000
R2040	On	03/02/2022	Bond Future			11.24203	83.04193	11.28241	82.77610		14.41	0.00	0	
R2040	On	05/05/2022	Bond Future			11.44665	84.02732	11.48866	83.75854		13.83	0.00	0	
R2040	On	04/08/2022	Bond Future			11.66656	80.48388	11.71040	80.21185		13.92	0.00	0	
Total R2040 Future												3,809,250,912.33	44,306	114,200
R2040	On	05/08/2021	Bond Future	12.48	Call			10,015.65000	10.01565	10,275,870	18.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			0.59000	0.00059	0,110	18.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			10,072.38000	10.07238	10,332,620	18.83	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			68.21000	0.06821	35,860	16.43	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			4,481.58000	4.48158	4,709,930	16.43	0.00	0	900
R2040	On	05/08/2021	Bond Future	14.80	Call			21,496.87000	21.49687	21,757,570	19.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			0.56000	0.00056	0,100	18.83	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			9,958.85000	9.95885	10,219,050	18.79	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			0.00000	0.00000	0,000	19.87	0.00	0	900
R2040	On	05/08/2021	Bond Future	12.47	Put			0.62000	0.00062	0,120	18.79	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			549.73000	0.54973	407,590	14.70	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			1,667.08000	1.66708	1,785,640	14.70	0.00	0	900
R2040	On	04/11/2021	Bond Future	12.91	Call			11,317.98000	11.31798	11,564,020	18.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			276.67000	0.27667	259,660	18.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			11,216.84000	11.21684	11,462,630	18.11	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			283.28000	0.28328	266,020	18.11	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			11,267.39000	11.26739	11,513,310	18.13	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			279.92000	0.27992	262,790	18.13	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,614.60000	2.61460	2,552,410	14.81	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			4,572.16000	4.57216	4,776,190	14.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			2,590.97000	2.59097	2,529,170	14.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			4,493.12000	4.49312	4,696,360	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,638.43000	2.63843	2,575,840	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			4,532.58000	4.53258	4,736,220	14.81	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,388.27000	1.38827	1,301,900	16.08	0.00	0	1,200
R2040	On	05/05/2022	Bond Future	11.91	Call			5,605.09000	5.60509	5,759,910	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,985.39000	2.98539	2,871,430	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			5,644.42000	5.64442	5,799,000	14.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,964.19000	2.96419	2,849,990	14.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			5,565.82000	5.56582	5,720,890	14.25	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			12,407.38000	12.40738	12,194,310	12.60	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			555.20000	0.55520	610,910	12.60	0.00	0	1,200

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	10.57	Put		7,797.06000	7.79706	7,616,130	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,583.80000	1.58380	1,671,650	12.88	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		10,401.78000	10.40178	10,584,190	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		3,006.73000	3.00673	2,893,020	14.25	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		4,392.44000	4.39244	6,817,120	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		0.00000	0.00000	2,721,890	13.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,325.16000	4.32516	6,775,020	13.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		0.00000	0.00000	2,746,870	13.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,257.97000	4.25797	6,732,810	13.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		0.00000	0.00000	2,696,710	13.33	0.00	0	
Total R2040 Option											0.00	0	6,30
Total For R2040											3,809,250,912.33	44,306	120,50
R2044	On	05/08/2021	Bond Future			10.91892	82.21339	10.95122	81.98605	15.17	431,127,017.16	5,244	47,50
R2044	On	04/11/2021	Bond Future			11.10370	83.09432	11.13721	82.86495	14.95	434,167,822.00	5,225	27,80
R2044	On	03/02/2022	Bond Future			11.29488	79.67100	11.32973	79.43929	15.00	0.00	0	
R2044	On	05/05/2022	Bond Future			11.49069	80.61643	11.52696	80.38210	14.40	0.00	0	
R2044	On	04/08/2022	Bond Future			11.70084	77.15896	11.73868	76.92191	14.49	0.00	0	
Total R2044 Future											865,294,839.16	10,469	75,37
R2044	On	05/08/2021	Bond Future	12.60	Call		10,326.48000	10.32648	10,553,050	20.28	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		0.89000	0.00089	0,120	20.28	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		10,382.13000	10.38213	10,608,730	20.31	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		0.85000	0.00085	0,110	20.31	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		10,270.75000	10.27075	10,497,290	20.26	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		0.93000	0.00093	0,130	20.26	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		11,034.81000	11.03481	11,209,540	18.44	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		312.40000	0.31240	257,760	18.44	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		10,934.93000	10.93493	11,108,860	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		319.55000	0.31955	264,110	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		10,984.84000	10.98484	11,159,210	18.42	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		315.91000	0.31591	260,910	18.42	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		2,684.95000	2.68495	2,636,820	15.46	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,483.39000	4.48339	4,667,290	15.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		2,660.63000	2.66063	2,612,820	15.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,404.31000	4.40431	4,587,560	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		2,709.26000	2.70926	2,660,800	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,443.90000	4.44390	4,627,480	15.46	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,404.82000	5.40482	5,645,870	14.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,939.57000	2.93957	2,946,290	14.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,443.50000	5.44350	5,684,880	14.88	0.00	0	

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	05/05/2022	Bond Future	11.93	Put		2,917.26000	2.91726	2,924,310	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,366.23000	5.36623	5,607,210	14.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,962.06000	2.96206	2,968,710	14.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,308.99000	4.30899	6,794,380	13.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		0.00000	0.00000	2,747,940	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,240.57000	4.24057	6,751,460	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		0.00000	0.00000	2,773,260	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,172.25000	4.17225	6,708,460	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		0.00000	0.00000	2,722,440	13.92	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											865,294,839.16	10,469	75,37
R2048	On	05/08/2021	Bond Future			10.85378	85.67611	10.88604	85.44201	14.79	976,707,654.00	11,400	94,26
R2048	On	04/11/2021	Bond Future			11.03524	82.18290	11.06874	81.94674	15.35	960,142,820.70	11,683	127,68
R2048	On	03/02/2022	Bond Future			11.22250	83.12897	11.25738	82.89031	14.58	0.00	0	
R2048	On	05/05/2022	Bond Future			11.40654	79.69989	11.44282	79.45862	14.77	0.00	0	
R2048	On	04/08/2022	Bond Future			11.60168	80.61051	11.63952	80.36636	14.07	0.00	0	
Total R2048 Future											1,936,850,474.70	23,083	221,95
R2048	On	05/08/2021	Bond Future	12.51	Call		10,414.66000	10.41466	10,647,470	19.97	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		1.45000	0.00145	0,160	19.97	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		10,471.25000	10.47125	10,704,100	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		1.40000	0.00140	0,150	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		2,529.32000	2.52932	2,657,210	15.41	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		3,015.95000	3.01595	2,777,190	13.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		1,056.21000	1.05621	1,113,980	14.55	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.60	Put		2,373.21000	2.37321	2,141,460	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		1.51000	0.00151	0,170	19.94	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		6,885.81000	6.88581	6,651,100	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		2.12000	0.00212	1,510	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		311.26000	0.31126	205,050	15.41	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		10,357.99000	10.35799	10,590,750	19.94	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		255.72000	0.25572	258,070	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		135.40000	0.13540	130,740	13.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		4,472.80000	4.47280	4,238,180	13.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		29.33000	0.02933	28,810	13.75	0.00	0	1,30
R2048	On	05/08/2021	Bond Future	10.90	Put		955.27000	0.95527	778,940	14.55	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		11,724.33000	11.72433	11,486,900	13.88	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		106.12000	0.10612	104,850	13.88	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	12.84	Call		11,246.34000	11.24634	11,455,170	19.43	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		311.88000	0.31188	284,550	19.43	0.00	0	

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	04/11/2021	Bond Future	12.85	Call		11,296.98000	11.29698	11,505,880	19.45	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		0.00000	0.00000	1,903,670	15.08	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		6,394.26000	6.39426	6,208,930	14.22	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		308.49000	0.30849	281,230	19.45	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		11,195.72000	11.19572	11,404,420	19.40	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		315.37000	0.31537	287,910	19.40	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		651.95000	0.65195	702,780	14.22	0.00	0	1,20
R2048	On	04/11/2021	Bond Future	10.20	Put		0.00000	0.00000	6,851,750	14.04	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		0.00000	0.00000	546,150	14.04	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		0.00000	0.00000	3,596,960	15.08	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,310.25000	4.31025	4,492,670	14.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,816.41000	2.81641	2,760,170	14.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,349.18000	4.34918	4,532,210	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,789.42000	2.78942	2,733,790	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,271.45000	4.27145	4,453,260	14.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,843.64000	2.84364	2,786,790	14.84	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		3,150.43000	3.15043	3,048,310	15.08	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,434.39000	5.43439	5,572,750	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		3,127.86000	3.12786	3,024,950	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,474.55000	5.47455	5,612,390	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		3,105.19000	3.10519	3,001,760	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,394.05000	5.39405	5,533,200	15.08	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		0.00000	0.00000	2,732,610	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,389.60000	4.38960	6,878,060	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		0.00000	0.00000	2,758,720	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,318.69000	4.31869	6,833,260	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		0.00000	0.00000	2,706,640	13.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,460.61000	4.46061	6,923,100	13.44	0.00	0	
Total R2048 Option											0.00	0	5,00
Total For R2048											1,936,850,474.70	23,083	226,95
R209	On	05/08/2021	Bond Future			10.39868	71.40691	10.43594	71.19390	14.13	960,637,160.23	13,453	19,80
R209	On	04/11/2021	Bond Future			10.57959	69.03224	10.61815	68.81728	14.62	1,350,684,807.84	19,566	24,50
R209	On	03/02/2022	Bond Future			10.76253	69.82709	10.80247	69.60993	13.95	0.00	0	
R209	On	05/05/2022	Bond Future			10.94905	67.51398	10.99047	67.29437	14.04	0.00	0	
R209	On	04/08/2022	Bond Future			11.14388	68.28675	11.18687	68.06456	13.43	0.00	0	
Total R209 Future											2,311,321,968.07	33,019	44,34
R209	On	05/08/2021	Bond Future	11.80	Call		7,192.76000	7.19276	7,405,120	17.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.93000	0.00093	0,280	17.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		7,241.33000	7.24133	7,453,730	17.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	05/08/2021	Bond Future	11.81	Put		0.87000	0.00087	0,260	17.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		7,144.13000	7.14413	7,356,460	17.56	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.99000	0.00099	0,310	17.56	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		204.30000	0.20430	228,810	12.89	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		8,236.20000	8.23620	8,435,820	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		285.21000	0.28521	269,870	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,278.94000	8.27894	8,478,750	17.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		1,818.46000	1.81846	1,939,600	14.62	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		281.47000	0.28147	266,320	17.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,193.40000	8.19340	8,392,840	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		288.94000	0.28894	273,420	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		2,480.18000	2.48018	2,386,360	14.62	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		6,848.43000	6.84843	6,657,980	12.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		755.45000	0.75545	826,270	13.87	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		4,320.67000	4.32067	4,176,530	13.87	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		7,466.33000	7.46633	7,662,780	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		360.99000	0.36099	342,480	17.51	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		2,271.78000	2.27178	2,210,020	14.25	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,521.93000	3.52193	3,677,890	14.27	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		2,250.73000	2.25073	2,189,530	14.27	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,458.29000	3.45829	3,613,130	14.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		2,292.80000	2.29280	2,230,480	14.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,490.15000	3.49015	3,645,550	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,601.09000	4.60109	4,809,870	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		2,282.22000	2.28222	2,271,390	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,633.50000	4.63350	4,842,620	14.52	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		2,264.36000	2.26436	2,253,870	14.52	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,568.76000	4.56876	4,777,430	14.49	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		2,300.21000	2.30021	2,289,270	14.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,181.93000	3.18193	5,319,260	12.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		0.00000	0.00000	2,317,020	12.90	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,292.26000	3.29226	5,387,090	12.90	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		0.00000	0.00000	2,338,220	12.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,237.06000	3.23706	5,353,090	12.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		0.00000	0.00000	2,359,520	12.92	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											2,311,321,968.07	33,019	71,84
R210	On	05/08/2021	Bond Future			208.50665	208.50665	208.71947	208.71947		10,842,345.80	52	1,30
R210	On	04/11/2021	Bond Future			208.00647	208.00647	208.22265	208.22265		10,816,336.44	52	1,48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/02/2022			210.45077	210.45077	210.67019	210.67019			0.00	0	
R210	On	05/05/2022			210.16297	210.16297	210.38540	210.38540			0.00	0	
R210	On	04/08/2022			212.74203	212.74203	212.96736	212.96736			0.00	0	
Total R210 Future											21,658,682.24	104	2,79
Total For R210											21,658,682.24	104	2,79
R212	On	05/08/2021			173.14953	173.14953	173.11465	173.11465			71,857,054.95	415	2,43
R212	On	04/11/2021			175.04735	175.04735	175.01297	175.01297			72,644,650.25	415	43
Total R212 Future											144,501,705.20	830	2,85
Total For R212											144,501,705.20	830	2,85
R213	On	05/08/2021			9.35997	88.41949	9.40238	88.18170		11.11	724,332,462.08	8,192	1,76
R213	On	04/11/2021			9.55026	85.83793	9.59435	85.59802		11.38	806,619,028.21	9,397	8,85
R213	On	03/02/2022			9.74716	86.82590	9.79312	86.58348		10.79	0.00	0	
R213	On	05/05/2022			9.94320	84.32340	9.99110	84.07831		10.73	0.00	0	
R213	On	04/08/2022			10.15399	85.29302	10.20403	85.04496		10.16	0.00	0	
Total R213 Future											1,530,951,490.29	17,589	10,66
R213	On	05/08/2021	10.85	Call			7,624.87000	7.62487	7,862,580	13.55	0.00	0	
R213	On	05/08/2021	10.85	Put			0.15000	0.00015	0,070	13.55	0.00	0	
R213	On	05/08/2021	10.86	Call			7,674.36000	7.67436	7,912,080	13.56	0.00	0	
R213	On	05/08/2021	10.14	Call			4,022.87000	4.02287	4,253,010	12.47	0.00	0	
R213	On	05/08/2021	10.14	Put			21.25000	0.02125	13,600	12.47	0.00	0	
R213	On	05/08/2021	9.34	Put			930.51000	0.93051	778,800	10.83	0.00	0	
R213	On	05/08/2021	10.86	Put			0.14000	0.00014	0,070	13.56	0.00	0	
R213	On	05/08/2021	10.84	Call			7,575.34000	7.57534	7,813,050	13.54	0.00	0	
R213	On	05/08/2021	9.34	Call			580.45000	0.58045	666,530	10.83	0.00	0	
R213	On	05/08/2021	10.84	Put			0.16000	0.00016	0,080	13.54	0.00	0	
R213	On	05/08/2021	10.78	Call			7,277.32000	7.27732	7,514,980	13.47	0.00	0	
R213	On	05/08/2021	10.78	Put			0.26000	0.00026	0,130	13.47	0.00	0	
R213	On	04/11/2021	11.11	Call			7,992.41000	7.99241	8,220,580	13.58	0.00	0	
R213	On	04/11/2021	11.11	Put			256.06000	0.25606	244,320	13.58	0.00	0	
R213	On	04/11/2021	11.09	Call			7,904.09000	7.90409	8,131,830	13.55	0.00	0	
R213	On	04/11/2021	11.09	Put			263.67000	0.26367	251,500	13.55	0.00	0	
R213	On	04/11/2021	11.10	Call			7,948.24000	7.94824	8,176,160	13.56	0.00	0	
R213	On	04/11/2021	11.10	Put			259.84000	0.25984	247,850	13.56	0.00	0	
R213	On	03/02/2022	10.60	Call			5,360.35000	5.36035	5,561,780	11.65	0.00	0	
R213	On	03/02/2022	10.60	Put			1,248.23000	1.24823	1,207,240	11.65	0.00	0	43
R213	On	03/02/2022	10.00	Call			3,297.49000	3.29749	3,467,040	10.97	0.00	0	
R213	On	03/02/2022	10.00	Put			2,217.42000	2.21742	2,144,550	10.97	0.00	0	43
R213	On	03/02/2022	9.22	Put			4,462.37000	4.46237	4,329,170	10.37	0.00	0	
R213	On	03/02/2022	10.25	Call			4,104.97000	4.10497	4,289,650	11.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.25	Put		1,743.65000	1.74365	1,685,910	11.22	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		2,610.86000	2.61086	2,765,860	10.80	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		2,785.47000	2.78547	2,698,050	10.80	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		6,156.43000	6.15643	5,987,630	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		1,243.61000	1.24361	1,346,840	10.30	0.00	0	20
R213	On	03/02/2022	Bond Future	10.15	Call		3,773.35000	3.77335	3,952,280	11.12	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		1,921.42000	1.92142	1,857,930	11.12	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		2,152.58000	2.15258	2,292,260	10.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		3,284.38000	3.28438	3,181,640	10.67	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		6,959.21000	6.95921	6,777,220	9.91	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Call		1,373.58000	1.37358	1,482,800	10.37	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		3,207.38000	3.20738	3,375,430	10.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		2,282.81000	2.28281	2,208,440	10.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,237.36000	3.23736	3,405,840	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		2,260.92000	2.26092	2,186,980	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,177.76000	3.17776	3,344,900	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		710.55000	0.71055	784,170	9.97	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put		1,166.52000	1.16652	1,128,320	11.74	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		3,838.79000	3.83879	4,018,910	11.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,884.65000	1.88465	1,822,350	11.14	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,719.65000	4.71965	4,580,460	10.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		2,305.11000	2.30511	2,229,830	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		535.98000	0.53598	596,410	9.91	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		5,622.90000	5.62290	5,827,120	11.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,082.48000	5.08248	5,309,450	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,852.10000	1.85210	1,833,980	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,116.40000	5.11640	5,343,710	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,837.53000	1.83753	1,819,750	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,048.62000	5.04862	5,275,250	11.25	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,866.78000	1.86678	1,848,320	11.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		1,623.43000	1.62343	4,195,680	9.94	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.00000	0.00000	2,843,940	9.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		1,572.72000	1.57272	4,168,600	9.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		0.00000	0.00000	2,867,320	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		1,522.04000	1.52204	4,141,300	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		0.00000	0.00000	2,820,310	9.94	0.00	0	
Total R213 Option											0.00	0	2,800
Total For R213											1,530,951,490.29	17,589	13,520
R214	On	05/08/2021	Bond Future			10.84875	67.88225	10.88100	67.69672	15.05	1,090,596,228.50	16,066	11,400

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	04/11/2021	Bond Future			11.03024	65.33266	11.06362	65.14558		15.63	1,069,560,976.86	16,371	16,65
R214	On	03/02/2022	Bond Future			11.21712	66.08470	11.25177	65.89563		14.88	0.00	0	
R214	On	05/05/2022	Bond Future			11.40074	63.58871	11.43668	63.39755		15.04	0.00	0	
R214	On	04/08/2022	Bond Future			11.59498	64.31521	11.63234	64.12178		14.36	0.00	0	
Total R214 Future												2,160,157,205.36	32,437	28,05
R214	On	05/08/2021	Bond Future	12.02	Call			6,052.86000	6.05286	6,234,770	18.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			5.63000	0.00563	2,010	18.53	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			6,101.60000	6.10160	6,283,670	18.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			5.35000	0.00535	1,890	18.56	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			6,004.08000	6.00408	6,185,820	18.51	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			5.93000	0.00593	2,140	18.51	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			7,482.42000	7.48242	7,653,050	18.76	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			374.47000	0.37447	358,020	18.76	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			7,524.10000	7.52410	7,694,790	18.78	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			369.92000	0.36992	353,530	18.78	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			7,565.77000	7.56577	7,736,580	18.80	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			365.43000	0.36543	349,160	18.80	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			2,433.53000	2.43353	2,388,160	15.07	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			3,225.25000	3.22525	3,368,150	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			2,479.85000	2.47985	2,433,680	15.04	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,255.37000	3.25537	3,398,580	15.05	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			2,456.59000	2.45659	2,410,730	15.05	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,285.62000	3.28562	3,429,320	15.07	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,249.95000	4.24995	4,368,830	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			2,622.10000	2.62210	2,549,820	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			4,187.89000	4.18789	4,307,650	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			2,661.91000	2.66191	2,590,510	15.27	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,218.77000	4.21877	4,338,100	15.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			2,641.82000	2.64182	2,569,990	15.28	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,520.86000	3.52086	5,564,910	13.71	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			0.00000	0.00000	2,258,560	13.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,464.52000	3.46452	5,529,650	13.72	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			0.00000	0.00000	2,216,520	13.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,577.28000	3.57728	5,600,370	13.70	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			0.00000	0.00000	2,237,480	13.71	0.00	0	
Total R214 Option												0.00	0	
Total For R214												2,160,157,205.36	32,437	28,05
Total for Bond												44,130,643,945.57	485,196	1,420,65
E170	On	01/08/2021	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 E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

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 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										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			782.89000	782.89000	780.65800	780.65800				1,612,753,400.00	206	48
GOVI On 04/11/2021 GOVI			791.36700	791.36700	789.11400	789.11400				1,630,216,020.00	206	50
GOVI On 03/02/2022 GOVI			800.47200	800.47200	798.19600	798.19600				0.00	0	
GOVI On 05/05/2022 GOVI			809.95500	809.95500	807.65400	807.65400				0.00	0	
GOVI On 04/08/2022 GOVI			819.60200	819.60200	817.27400	817.27400				0.00	0	
Total GOVI Future										3,242,969,420.00	412	98
GOVI On 05/08/2021 GOVI	719.14	Call			615,180.00000	61.51800	637,500,000			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			615,080.00000	61.50800	637,400,000			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			615,280.00000	61.52800	637,600,000			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			607,140.00000	60.71400	629,670,000			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			607,040.00000	60.70400	629,570,000			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			606,940.00000	60.69400	629,470,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			54,360.00000	5.43600	77,120,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			54,560.00000	5.45600	77,320,000			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			54,460.00000	5.44600	77,220,000			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			194,040.00000	19.40400	217,050,000			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			194,240.00000	19.42400	217,250,000			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			194,140.00000	19.41400	217,150,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	3,320,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			19,960.00000	1.99600	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	3,220,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			20,060.00000	2.00600	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	04/08/2022	GOVI	819.26	Call			0.00000	0.00000	3,420,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			19,860.00000	1.98600	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												3,242,969,420.00	412	98
Total for GOVI												3,242,969,420.00	412	98
AL37	On	05/08/2021	Index Future			797.57900	797.57900	794.55900	794.55900			0.00	0	
AL37	On	04/11/2021	Index Future			806.21500	806.21500	803.16700	803.16700			0.00	0	
AL37	On	03/02/2022	Index Future			815.49100	815.49100	812.41000	812.41000			0.00	0	
AL37	On	05/05/2022	Index Future			825.15200	825.15200	822.03600	822.03600			0.00	0	
AL37	On	04/08/2022	Index Future			834.98100	834.98100	831.82800	831.82800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			906.18200	906.18200	904.30800	904.30800			0.00	0	
AL7T	On	04/11/2021	Index Future			915.99400	915.99400	914.10400	914.10400			0.00	0	
AL7T	On	03/02/2022	Index Future			926.53200	926.53200	924.62400	924.62400			0.00	0	
AL7T	On	05/05/2022	Index Future			937.50900	937.50900	935.58000	935.58000			0.00	0	
AL7T	On	04/08/2022	Index Future			948.67600	948.67600	946.72500	946.72500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			792.39800	792.39800	790.13500	790.13500			0.00	0	10
ALBI	On	04/11/2021	Index Future			800.97700	800.97700	798.69500	798.69500			0.00	0	10
ALBI	On	03/02/2022	Index Future			810.19300	810.19300	807.88700	807.88700			0.00	0	
ALBI	On	05/05/2022	Index Future			819.79100	819.79100	817.45900	817.45900			0.00	0	
ALBI	On	04/08/2022	Index Future			829.55600	829.55600	827.19700	827.19700			0.00	0	
Total ALBI Future												0.00	0	21
Total For ALBI												0.00	0	21
IGOV	On	05/08/2021	Index Future			288.55800	288.55800	288.86300	288.86300			1,084,978,080.00	376	8
IGOV	On	04/11/2021	Index Future			291.75400	291.75400	292.06400	292.06400			1,096,995,040.00	376	38
IGOV	On	03/02/2022	Index Future			295.18200	295.18200	295.49600	295.49600			0.00	0	
IGOV	On	05/05/2022	Index Future			298.74900	298.74900	299.06800	299.06800			0.00	0	
IGOV	On	04/08/2022	Index Future			302.37600	302.37600	302.69900	302.69900			0.00	0	
Total IGOV Future												2,181,973,120.00	752	47
Total For IGOV												2,181,973,120.00	752	47
Total for Index												2,181,973,120.00	752	65
JIBAR F	On	18/08/2021	Jibar Future			3.71500	96.28500	3.68500	96.31500			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.75500	96.24500	3.75500	96.24500			0.00	0	30,00
JIBAR F	On	20/10/2021	Jibar Future			3.85000	96.15000	3.71000	96.29000			0.00	0	
JIBAR F	On	17/11/2021	Jibar Future			3.89000	96.11000	3.89000	96.11000			0.00	0	

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 15/12/2021 Jibar Future			4.01500	95.98500	4.09500	95.90500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			4.11000	95.89000	3.96000	96.04000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.28000	95.72000	4.38000	95.62000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.61500	95.38500	4.73500	95.26500				0.00	0	4
JIBAR f On 21/09/2022 Jibar Future			4.85000	95.15000	5.01000	94.99000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.11500	94.88500	5.25000	94.75000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.32500	94.67500	5.47500	94.52500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			5.51500	94.48500	5.65000	94.35000				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	!
Total 5Y STND Future										0.00	0	!
Total For 5Y STND										0.00	0	!
Total for Interest Rate Swap										0.00	0	!
Total for Derivatives :										49,555,586,485.57	486,360	1,452,83
ABCPI3 On 07/12/2023 Spot Bond			2.37800	314.44129	2.37800	314.35336				19,716,568,720,000.00	8,291,240,000	4,155,620,00
Total ABCPI3 SPOT										19,716,568,720,000.00	8,291,240,000	4,155,620,00
Total For ABCPI3										19,716,568,720,000.00	8,291,240,000	4,155,620,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.62398				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.93631				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.72360	9.65000	100.69767				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.91508				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.62996				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.42431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.91621				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.82937				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.62649				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.78087				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.98503				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.02466				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.36426				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.85417				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.38873				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.53969				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.51348				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	

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 15/11/2021 Spot Bond					0.00000	101.05974				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.41775				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.34554				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.35702				0.00	0	2,500,000,00
Total ABFN34 SPOT										0.00	0	2,500,000,00
Total For ABFN34										0.00	0	2,500,000,00
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.59298				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.00169				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.58263				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.04864				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.72725				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.01184				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.30652				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.85350				0.00	0	
Total ABFN42 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 ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.17763				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.18251				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.18605				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.47258				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.79209				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.83133				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.48987				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.33652				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.44779				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.20934				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	101.08914				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02: On 31/03/2024 Spot Bond					0.00000	100.62154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.62019			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.77000	3.77000	3.77000	151.28162			0.00	0	
Total ABKI03 SPOT									0.00	0	
Total For ABKI03									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	107.40463	100.00000	107.13913			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.05000	7.05000	7.05000	144.23156			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.28023	100.00000	24.22158			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	151.16514			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.82000	3.82000	3.82000	198.95252			0.00	0	3,500,000.00
Total ABN62 SPOT									0.00	0	3,500,000.00
Total For ABN62									0.00	0	3,500,000.00
ABN63 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	223.09088			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.70000	6.70000	6.70000	104.69183			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.39500	7.39500	7.39500	114.64117		1,257,150,000,000.00	170,000,000	170,000,000	
Total ABN79 SPOT								1,257,150,000,000.00	170,000,000	170,000,000	
Total For ABN79								1,257,150,000,000.00	170,000,000	170,000,000	
ABS13 On 14/05/2022 Spot Bond			4.74000	105.76999	4.74000	105.75653		142,200,000,000.00	30,000,000	30,000,000	
Total ABS13 SPOT								142,200,000,000.00	30,000,000	30,000,000	
Total For ABS13								142,200,000,000.00	30,000,000	30,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABS15 On 11/11/2022 Spot Bond			5.23000	107.63304	5.23000	107.61794			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.99000	114.61205	6.99000	114.59065		7,339,500,000,000.00	1,050,000,000	1,050,000,000	
Total ABS16 SPOT								7,339,500,000,000.00	1,050,000,000	1,050,000,000	
Total For ABS16								7,339,500,000,000.00	1,050,000,000	1,050,000,000	
ABS17 On 11/11/2027 Spot Bond			8.17000	114.16394	8.17000	114.13911		0.00	0		
Total ABS17 SPOT								0.00	0	0	
Total For ABS17								0.00	0	0	
ABS18 On 26/09/2023 Spot Bond			5.67000	111.67812	5.67000	111.66116		0.00	0		
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			7.82000	107.38021	7.82000	107.35782		0.00	0	1,000,000,000	
Total ABS7 SPOT								0.00	0	1,000,000,000	
Total For ABS7								0.00	0	1,000,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.38610	100.00000	13.35663		0.00	0		
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABSI2 On 07/12/2023 Spot Bond			1.73500	318.94881	1.73500	318.86516		0.00	0	900,000,000	
Total ABSI2 SPOT								0.00	0	900,000,000	
Total For ABSI2								0.00	0	900,000,000	
ABSI4 On 31/01/2022 Spot Bond			1.15500	172.63628	1.15500	172.59365		0.00	0		
Total ABSI4 SPOT								0.00	0	0	
Total For ABSI4								0.00	0	0	
ABX01 On 10/07/2024 Spot Bond			10.27000	10.27000	10.27000	102.13923		0.00	0		
Total ABX01 SPOT								0.00	0	0	
Total For ABX01								0.00	0	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.63821		0.00	0		
Total ACL097 SPOT								0.00	0	0	
Total For ACL097								0.00	0	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.61870		0.00	0		
Total ACL098 SPOT								0.00	0	0	
Total For ACL098								0.00	0	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.59453		0.00	0		
Total ACL129 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 ACL129										0.00	0	
ACL14 On 20/12/2021 Spot Bond					0.00000	100.59748				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	100.23730				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.61701				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	100.61701				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.63364				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	100.63364				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	163.03560				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	165.79543				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	100.58575				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.58182				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL22 On 20/09/2021 Spot Bond					0.00000	100.56716				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.76430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.79399				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.16555				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.20909				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.37714				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.99596				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.90697				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.33142				0.00	400,000,000	200,000,000
Total AGT01 SPOT										0.00	400,000,000	200,000,000
Total For AGT01										0.00	400,000,000	200,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.25138				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.08170				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.78817				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	100.11794				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.12214				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.69500	104.32534	7.69500	100.22615				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.12860				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.15012				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.17694				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.10279				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	100.98208				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.99765				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.39000	110.89050	6.39000	110.87124				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.05251				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.12564				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.00943				0.00	0	
Total AHF5D1 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 AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.21092				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.55340				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.05244				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.12555				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.63673				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.15689				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.97931				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.08900				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.06158				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.16210				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.12738				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.78259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.69144				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.44500	109.66900	7.44500	109.64710				0.00	0	1,155,000,00
Total AIR02 SPOT										0.00	0	1,155,000,00
Total For AIR02										0.00	0	1,155,000,00
AIR04 On 29/05/2024 Spot Bond			7.85000	104.98827	7.85000	104.96631				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.38000	94.03359	11.38000	94.00531				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.95000	177.20836	5.95000	177.14188				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.12318				0.00	5,000,000,000	5,000,000,00
Total APF04 SPOT										0.00	5,000,000,000	5,000,000,00
Total For APF04										0.00	5,000,000,000	5,000,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	101.37573				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.70498				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.20085				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.84373				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF12 On 24/02/2022 Spot Bond					0.00000	101.18038				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.69019				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.16292				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.95926				0.00	0	2,400,000,00
Total APF16 SPOT										0.00	0	2,400,000,00
Total For APF16										0.00	0	2,400,000,00
ASN02 On 07/12/2033 Spot Bond			4.87000	237.84108	4.87000	237.75870				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.88500	215.39181	4.88500	215.31711				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.13000	171.78979	2.13000	171.74278				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.17500	171.75091	2.17500	171.70371				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.69000	188.96645	4.69000	188.90190				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	101.26580				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	101.08335				0.00	0	
Total ASN161 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 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	100.68449				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.45067				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.15000	105.10614	5.15000	105.06878				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.53590				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.54392				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.59383				0.00	282,798,000	97,466,000
Total ASN204 SPOT										0.00	282,798,000	97,466,000
Total For ASN204										0.00	282,798,000	97,466,000
ASN20: On 24/08/2021 Spot Bond					0.00000	101.25902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN208 On 24/08/2025 Spot Bond					0.00000	101.42420				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.84780				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	100.68254				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.53562				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	101.10438				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.09010				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	101.04885				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.71007				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.51029				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.57989				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.74103				0.00	0	73,600,00
Total ASN310 SPOT										0.00	0	73,600,00
Total For ASN310										0.00	0	73,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN318 On 31/03/2029 Spot Bond			4.22500	4.22500	4.22500	105.46778				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.01500	5.01500	5.01500	96.70580				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.54934				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.62675				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	101.24240				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	99.76806				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.26000	103.63360	5.26000	103.59644				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.58962				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.53584				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.56675				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.56518				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.56518				0.00	0	
Total ASN358 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 ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.90007				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.67753				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.55439				0.00	0	10,000,00
Total ASN373 SPOT										0.00	0	10,000,00
Total For ASN373										0.00	0	10,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.57492				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.97109				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.65540				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.65540				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.27957				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.55928				0.00	0	40,000,00
Total ASN388 SPOT										0.00	0	40,000,00
Total For ASN388										0.00	0	40,000,00
ASN39: On 20/11/2022 Spot Bond					0.00000	100.97496				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.61465				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.55537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.65307				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.75770				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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.40656				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.50669				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.52273				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.70173				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.44679				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.47149				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.15724				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.15873				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

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 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.00596				0.00	0	490,000,00
Total ASN462 SPOT										0.00	0	490,000,00
Total For ASN462										0.00	0	490,000,00
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	99.89860				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	104.39292				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.97497				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.97017				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	103.83141				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	101.08376				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.57257				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.68242				0.00	0	92,000,00
Total ASN480 SPOT										0.00	0	92,000,00
Total For ASN480										0.00	0	92,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	106.47149				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	104.28268				0.00	0	340,000,00
Total ASN486 SPOT										0.00	0	340,000,00
Total For ASN486										0.00	0	340,000,00
ASN48: On 01/09/2025 Spot Bond					0.00000	100.57061				0.00	0	
Total ASN489 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.72087				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.70100				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.36273				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.61597				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.58872				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.58872				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.55599				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	100.89393	9.00000	109.45292				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.81377	8.18000	109.78542				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.82000	98.88800	8.82000	98.86469				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.82000	98.88800	8.82000	98.86469				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	99.92628	9.10000	99.90171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	99.91091	11.05000	99.88122				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	99.91130	11.00000	99.88175				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	99.91523	10.50000	99.88698				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	99.91523	10.50000	99.88698				0.00	0	240,000,00
Total ASN538 SPOT										0.00	0	240,000,00
Total For ASN538										0.00	0	240,000,00
ASN538 On 02/04/2026 Spot Bond					0.00000	100.43826				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	99.91379				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.51105				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	99.91444	10.60000	99.88594			4,240,000,000,000.00	400,000,000	200,000,00	
Total ASN545 SPOT									4,240,000,000,000.00	400,000,000	200,000,00	
Total For ASN545									4,240,000,000,000.00	400,000,000	200,000,00	
ASN545 On 31/01/2024 Spot Bond			10.47000	98.24352	10.47000	99.88730			0.00	0		
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	99.91388	10.55000	99.88519			0.00	0		
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	99.88361			0.00	0		
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 24/04/2025 Spot Bond					0.00000	100.01541				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.84973				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.66103				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.53587				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.58353				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.31621				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 07/09/2021 Spot Bond					0.00000	100.71260				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.15885				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.79948				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.55512				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	99.88351	9.22000	99.90045				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.26578				0.00	0	
Total ASN596 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 ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.19077				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.01768				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.05745				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.16546				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.91533				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60: On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.89352				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.54932				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.81723				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.59908				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 10/08/2021 Spot Bond					0.00000	101.03313				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.52821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN616 On 28/02/2024 Spot Bond					0.00000	101.16576				0.00	0	200,000,00
Total ASN617 SPOT										0.00	0	200,000,00
Total For ASN617										0.00	0	200,000,00
ASN617 On 11/08/2021 Spot Bond					0.00000	101.45966				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	101.56780				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	101.09411				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	101.03721				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.91227				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	100.99211				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN623 On 21/12/2026 Spot Bond					0.00000	100.56684				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/08/2021 Spot Bond					0.00000	100.85161				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN625 On 25/11/2021 Spot Bond					0.00000	100.85161				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	101.26297				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63 On 08/09/2021 Spot Bond					0.00000	100.61465				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.41322				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.83170				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.78167				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.72465				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63 On 27/09/2021 Spot Bond					0.00000	100.43836				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64 On 30/09/2021 Spot Bond					0.00000	103.48690				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64 On 01/10/2021 Spot Bond					0.00000	100.33289				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.85220				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.36993				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.29453				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.08697				0.00	0	
Total ASN649 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 ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	100.44745				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.41500	105.64298	5.41500	105.62764				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.15654	9.30000	103.13107				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	102.10258				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.09077				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.97094				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.83001				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.38106				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.42000	101.22106	6.42000	101.20358				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00486				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.05570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.72563				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.99804				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.61487				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.59000	8.59000	8.59000	104.80235				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.88000	10.88000	10.88000	108.55899				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.56065				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.38870				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.54065				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.54081				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.54907				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.86476				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.63313				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.62400				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.65139				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.63258				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.65075				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.61411				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.65059				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.61491				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.65087				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.63269				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.61004				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.63275				0.00	0	
Total BAYA90 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 BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.59674				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.74147				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.74147				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.75991				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.74218				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.01701				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.77862				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.82500	7.82500	7.82500	103.71967				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.86538				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.47241				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.38120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.80285				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.38000	109.30200	7.38000	109.28047				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.08853				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.63289				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.39000	105.44541	6.39000	105.42703				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.62261				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.21429				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.31041				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.61430				0.00	0	4,000,000,00
Total BGL17 SPOT										0.00	0	4,000,000,00
Total For BGL17										0.00	0	4,000,000,00
BGL18 On 30/09/2022 Spot Bond					0.00000	101.81580				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.67962				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGT01 On 12/09/2022 Spot Bond					0.00000	104.34814				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.95736				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.07288				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.38414				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.13000	109.24950	6.13000	109.23158				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.71765				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.84368				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.85496				0.00	0	300,000,0€
Total BID14 SPOT										0.00	0	300,000,0€
Total For BID14										0.00	0	300,000,0€
BID15 On 28/10/2024 Spot Bond					0.00000	100.04596				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.94984				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.26896				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.49300				0.00	0	
Total BNPP04 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 BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	96.82800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	65.70600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 11/08/2021 Spot Bond					0.00000	100.97348				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	55.96100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.72810				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1: On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.05580				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.94707				0.00	0	400,000,00
Total BPPF19 SPOT										0.00	0	400,000,00
Total For BPPF19										0.00	0	400,000,00
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.67257				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	99.83518				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.17212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2021 Spot Bond					0.00000	99.90885				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.90128				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.20702				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.22246				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	99.91318				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	99.90881				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.90502				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.28493				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	100.44598				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.45812				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT01 On 23/06/2023 Spot Bond			7.32000	110.36145	7.32000	110.33977				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.55000	111.76936	7.55000	111.74673				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.32000	112.82151	8.32000	112.79653				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.59000	102.88800	9.59000	101.75229				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.85039				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.63674				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	99.94375				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.26517				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.35473				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.08211				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.08728				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	164.86117	3.14000	164.72947				0.00	0	
Total CLN193 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 CLN193										0.00	0	
CLN193 On 13/09/2021 Spot Bond			2.10000	2.10000	2.10000	164.34580				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	111.83440	4.77000	108.69600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.23009				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.16000	111.75114	7.16000	111.72978				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.46705	8.70700	117.96300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.79912				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.01575				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.84209				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.73255	10.98000	102.70271				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	119.75678	6.50000	115.97100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.82400				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.57987				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.20102				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.19091				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			2.10000	171.81571	2.10000	171.76882				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.35000	138.18774	5.35000	138.13787				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.79000	136.19203	5.79000	136.14126				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	103.30600				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.16256				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.07257				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46(On 29/11/2021 Spot Bond					0.00000	101.12465				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.59000	105.81599	6.59000	105.79735				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.99335				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.58712				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.77504				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	101.28634				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	78.14284	100.00000	77.98337				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	101.14127				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			6.08500	102.65651	6.08500	102.63976				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.39000	102.63315	6.39000	102.61531				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.77117				0.00	0	
Total CLN490 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 CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.67667				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.97013				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.79000	113.02207	6.79000	113.00156				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.91947				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.25555				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.26965				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.67635				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.61143				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.88572				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.69812				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.66778				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.63008	9.96000	103.60271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.40360	10.01000	102.37628				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.08708				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.71993	9.60000	101.38544				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.68269				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.94018				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.50640	9.20000	103.48111				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	100.78764				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	100.42653				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	102.43000				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	101.87296				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 29/11/2021 Spot Bond					0.00000	101.17393				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 12/03/2023 Spot Bond					0.00000	100.68269				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.62881				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.13524				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.05000	104.53407	9.05000	104.50894				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	98.99740				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.01435				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.15365				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	140.33300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.91574				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.27897				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.52000	110.40279	8.52000	110.37735				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.57000	107.92784	8.57000	107.90323				0.00	0	
Total CLN547 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 CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.66000	107.38160	8.66000	107.35687				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN554 On 18/04/2028 Spot Bond					0.00000	311.74627				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN555 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN556 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	
CLN557 On 15/11/2023 Spot Bond					0.00000	101.18382				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN558 On 12/11/2023 Spot Bond					0.00000	101.18010				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN559 On 24/11/2024 Spot Bond					0.00000	101.03197				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN560 On 17/01/2024 Spot Bond					0.00000	100.16983				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN561 On 20/12/2023 Spot Bond				100.00000	0.00000	118.40300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN562 On 11/02/2026 Spot Bond					0.00000	101.24772				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.19000	101.94415	10.19000	101.96544				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN564 On 12/11/2025 Spot Bond			8.52000	107.89261	8.52000	107.86815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.24236				0.00	480,000,000	240,000,000
Total CLN564 SPOT										0.00	480,000,000	240,000,000
Total For CLN564										0.00	480,000,000	240,000,000
CLN564 On 21/02/2024 Spot Bond					0.00000	100.97013				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.75412				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.85844				0.00	0	50,000,000
Total CLN567 SPOT										0.00	0	50,000,000
Total For CLN567										0.00	0	50,000,000
CLN567 On 11/02/2024 Spot Bond					0.00000	101.17408				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.75000	106.38494	8.75000	106.36019				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.24239				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.18039				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.67247				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.68729				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.12966				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	100.42335				0.00	0	25,000,00
Total CLN579 SPOT										0.00	0	25,000,00
Total For CLN579										0.00	0	25,000,00
CLN581 On 10/05/2024 Spot Bond					0.00000	101.22100				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.86136				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.75818				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.11797				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.83810				0.00	200,000,000	100,000,00
Total CLN585 SPOT										0.00	200,000,000	100,000,00
Total For CLN585										0.00	200,000,000	100,000,00
CLN586 On 16/09/2025 Spot Bond					0.00000	103.05807				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.76023				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.62396				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.62149				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.62331				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.45462				0.00	0	
Total CLN591 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 CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	142.17241	3.77000	114.69502				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.01453				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.44418				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.01453				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	101.56984				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.39967				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.69370				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.62149				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.62149				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	104.15063				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.18286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.11793				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.81228				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.13420				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.99717				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.23984	9.32000	102.21439				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.05447				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.61620				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.79166				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.96231				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.86138				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.44920				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	102.13250				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.19404				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.83807				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.98637				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	99.98649				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.08393				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	100.01462				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.40000	103.71635	6.40000	103.69860				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.24516				0.00	0	
Total CLN626 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 CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.23372				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.04500	61.55474	12.04500	81.76216				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.06575				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.22000	105.09202	9.22000	105.06585				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.23951				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.05891				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.36756				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.19981				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.24751				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.99754				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.23386				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.31718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	101.08677				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.34676				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.11865				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.00302				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.60980				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	99.97063				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.61086				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.23386				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.88445				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.23386				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.98900				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN652 On 19/08/2025 Spot Bond					0.00000	101.23386				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	102.84200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.70194				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.30760				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.27347				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.18900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	112.44600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	134.78300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.29458				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.47748				0.00	0	
Total CLN666 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 CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.48217				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	107.09372				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.37168				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.00834				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.36557				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.74491				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.21817	143.48017	4.21817	116.38509				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.21817	143.48017	4.21817	116.38584				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.39379				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.46901				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.57955				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.34128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.41824				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.73040				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.55422				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.56986				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.49090				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.67717				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.67696				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.59420				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.42922				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.59430				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.50126				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	90.91205				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	87.56437				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	86.00527				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.28561				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.80239				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.05846				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	86.37137				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	82.53805				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.69121				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	88.14482				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	89.51170				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.50662				0.00	0	
Total CLN707 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 CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.70401				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.58038				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	80.27917				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	80.52705				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.64153				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	101.02432				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.58428				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.58428				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.58428				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	79.29906				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.63518				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.27743				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.60576				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.76722				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.32942				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.53643				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.53643				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.53643				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.54620				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.54620				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.54620				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	81.87943				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	82.94059				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.59378				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.64770				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.34637				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	92.65950				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.64346				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.67271				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	104.80900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.23644				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.21504				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.54686				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.91606				0.00	0	
Total CLN743 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 CLN743									0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.89319			0.00	0	
Total CLN744 SPOT									0.00	0	
Total For CLN744									0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	99.89838			0.00	0	
Total CLN745 SPOT									0.00	0	
Total For CLN745									0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.10525			0.00	0	130,000,00
Total CLN746 SPOT									0.00	0	130,000,00
Total For CLN746									0.00	0	130,000,00
CLN746 On 21/12/2021 Spot Bond					0.00000	100.59426			0.00	0	
Total CLN747 SPOT									0.00	0	
Total For CLN747									0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.89675			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	100.60906			0.00	0	
Total CLN750 SPOT									0.00	0	
Total For CLN750									0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.38467			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	99.91974			0.00	0	
Total CLN754 SPOT									0.00	0	
Total For CLN754									0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.91623			0.00	2,000,000,000	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN755 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN755										0.00	2,000,000,000	1,000,000,000
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	100.37582				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.36465				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.13010				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.82500	103.74142	7.82500	103.71967				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.14807				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.99000	108.87917	7.99000	108.85586				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			9.77000	107.54638	9.77000	107.51835				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.51000	110.80334	6.51000	110.78395				0.00	0	50,200,000,000
Total COJG01 SPOT										0.00	0	50,200,000,000
Total For COJG01										0.00	0	50,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			7.22500	105.80619	7.22500	105.78567				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.08000	99.12176	11.08000	99.09256				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			10.17000	97.90128	10.17000	97.87476				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			9.59000	9.59000	9.59000	105.80838				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	101.12340				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.59424				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.51174				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.22617				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.12794				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.94783				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.76020				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.56622				0.00	0	
Total DNG101 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 DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.48147			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.77688			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.35759			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.98114			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.07815			0.00	1,160,000,000	580,000,000
Total DSY02 SPOT									0.00	1,160,000,000	580,000,000
Total For DSY02									0.00	1,160,000,000	580,000,000
DSY03 On 21/11/2024 Spot Bond			8.92000	8.92000	8.92000	106.21834			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.48302			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.06165			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.71000	109.02355	6.71000	109.00367			0.00	0	20,617,800
Total DV23 SPOT									0.00	0	20,617,800
Total For DV23									0.00	0	20,617,800
DV23/R On 27/02/2023 Spot Bond			100.00000	38.95852	100.00000	38.87134			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	38.95852	100.00000	38.87134			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			6.26000	112.26796	6.26000	112.24884			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	

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/R On 18/02/2024 Spot Bond			9.69000	104.27105	9.69000	104.24379				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.27105	9.69000	104.24379				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.49000	97.55180	11.49000	97.52170				0.00	0	240,000,00
Total DV29 SPOT										0.00	0	240,000,00
Total For DV29										0.00	0	240,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	104.45125	10.10000	104.42283				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.45125	10.10000	104.42283				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	100.86444				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.24790				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.32450				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.18059				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.63580				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.05787				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.87141				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.84563				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.12901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.25523				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.92442				0.00	120,000,000	60,000,000
Total DVFB27 SPOT										0.00	120,000,000	60,000,000
Total For DVFB27										0.00	120,000,000	60,000,000
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.33751				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.91960				0.00	40,000,000	20,000,000
Total DVFB29 SPOT										0.00	40,000,000	20,000,000
Total For DVFB29										0.00	40,000,000	20,000,000
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.32655				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.18951				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	99.95399	4.20000	99.94250				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.79500	106.00401	5.79500	105.98754				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.70000	111.38168	6.70000	111.36173				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.13000	108.87307	5.13000	108.83467				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.15000	93.37267	5.15000	93.33948				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

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/I On 31/01/2037 Spot Bond			2.25000	134.78219	2.25000	134.74488				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.96000	145.08030	3.96000	145.03364				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.97200	131.12292	3.97200	131.08073				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.01500	126.77037	4.01500	126.72919				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.77000	110.86394	4.77000	110.82582				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.12000	95.50611	5.12000	95.47222				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	134.78219	2.25000	134.74488				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	157.47217				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	154.95427				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	119.71375				0.00	0	
Total ELN006 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 ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.73211				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	117.07513				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	108.76368				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	110.05988				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.98639				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	105.34098				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.11847				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.24000	104.23307	9.24000	104.20749				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			10.97000	10.97000	10.97000	96.74683				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.32000	11.32000	11.32000	100.93763				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			9.32000	103.94872	9.32000	102.67328				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.32000	9.32000	9.32000	103.57883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.47500	11.47500	11.47500	76.41311				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.47000	10.47000	10.47000	101.78921				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.47500	11.47500	11.47500	95.62799				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.83824				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.71678				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.73719				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.65900				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.64170				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.17911				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	100.88404				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.96311				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 10/11/2021 Spot Bond					0.00000	101.15701				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.63583				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.78760				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.80961				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.16468				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.75119				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	99.95744				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.52326				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.06572				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.01719				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.14329				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.02689				0.00	0	
Total ERS3C7 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 ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.07537				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.00172				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.97841				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.12384				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.05000	105.63514	6.05000	105.61803				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	100.07958	10.00000	100.05304				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.37000	100.51080	8.37000	100.48828		13,392,000,000,000.00		1,600,000,000	5,010,000,000	
Total ES26 SPOT								13,392,000,000,000.00		1,600,000,000	5,010,000,000	
Total For ES26								13,392,000,000,000.00		1,600,000,000	5,010,000,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.49197	7.85000	102.47041				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.32000	77.85697	11.35500	77.64728		41,884,000,000,000.00		3,700,000,000	5,976,702,200	
Total ES33 SPOT								41,884,000,000,000.00		3,700,000,000	5,976,702,200	
Total For ES33								41,884,000,000,000.00		3,700,000,000	5,976,702,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.73783	7.50000	102.71728				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.89000	76.23834	11.92000	76.03536		29,725,000,000,000.00		2,500,000,000	4,987,286,800	
Total ES42 SPOT								29,725,000,000,000.00		2,500,000,000	4,987,286,800	
Total For ES42								29,725,000,000,000.00		2,500,000,000	4,987,286,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.16096	8.50000	102.13773				0.00	0	

Contract 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/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.72705				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.81266				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.58961				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.07080				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.01211				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.04618				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.09461				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.97157				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.43697				0.00	2,000,000,000	1,000,000,000
Total FIFB19 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FIFB19										0.00	2,000,000,000	1,000,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.90286				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.56022				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	

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 08/01/2027 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	102.23830			0.00	0	
Total FRB21 SPOT									0.00	0	
Total For FRB21									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.87660			0.00	0	195,000,00
Total FRB22 SPOT									0.00	0	195,000,00
Total For FRB22									0.00	0	195,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.29238			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.55472			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.98827			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.99204			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.02000	106.02303	9.02000	105.99747			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.78621			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.49103			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.22000	101.95738	8.22000	101.93493			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.18000	172.61447	1.18000	172.57173			0.00	0	1,000,00
Total FRBI22 SPOT									0.00	0	1,000,00

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 FRBI22										0.00	0	1,000,000
FRBI23 On 07/12/2023 Spot Bond			1.90300	317.76332	1.90300	317.67851				0.00	0	10,000,000
Total FRBI23 SPOT										0.00	0	10,000,000
Total For FRBI23										0.00	0	10,000,000
FRBI25 On 31/01/2025 Spot Bond			2.61500	2.61500	2.61500	151.34318				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.81000	199.13491	3.81000	199.07155				0.00	0	5,500,000,000
Total FRBI28 SPOT										0.00	0	5,500,000,000
Total For FRBI28										0.00	0	5,500,000,000
FRBI29 On 31/03/2029 Spot Bond			4.17000	4.17000	4.17000	105.87099				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	213.55375				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.59000	86.99827	5.59000	86.96645				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.38000	89.39108	5.38000	89.35897				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.44000	6.44000	6.44000	81.52709				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.49000	6.49000	6.49000	80.78377				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	144.72179				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.72039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			2.21000	171.72069	2.21000	171.67333				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.07000	170.98144	3.07000	170.93026				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.46189				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.68249				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	101.81666				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.21435				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	99.95531				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.92245				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	

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 21/11/2022 Spot Bond					0.00000	101.00674				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.64341				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	113.34593				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.59473				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.60817				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	111.32030				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.56228				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.54242				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.16064				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.18086				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.74095				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.79103				0.00	0	
Total FRC300 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 FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.70146				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.08639				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.50720				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.86901				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.64674				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.55051				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.63159				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.69217				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.88426				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.71562				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	99.95456				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.62378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.69198				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.70772				0.00	0	80,100,00
Total FRC323 SPOT										0.00	0	80,100,00
Total For FRC323										0.00	0	80,100,00
FRC323 On 20/06/2026 Spot Bond					0.00000	100.63825				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.37255				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.62167				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.37959				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.90359				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.18495				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.17940				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.50564				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.09866				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC337 On 25/04/2023 Spot Bond					0.00000	102.48188				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.27321				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.52359				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.81688				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 17/08/2021 Spot Bond					0.00000	100.96289				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.57467				0.00	0	240,000,00
Total FRC343 SPOT										0.00	0	240,000,00
Total For FRC343										0.00	0	240,000,00
FRC344 On 15/10/2022 Spot Bond					0.00000	100.19235				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 03/08/2021 Spot Bond					0.00000	101.23339				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.74252				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.75572				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	99.94837				0.00	540,000,000	270,000,00
Total FRC348 SPOT										0.00	540,000,000	270,000,00
Total For FRC348										0.00	540,000,000	270,000,00
FRC349 On 31/07/2023 Spot Bond					0.00000	99.95124				0.00	760,000,000	380,000,00
Total FRC349 SPOT										0.00	760,000,000	380,000,00

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 FRC349										0.00	760,000,000	380,000,000
FRC35 On 31/07/2021 Spot Bond					0.00000	99.95631				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.97781				0.00	400,000,000	200,000,000
Total FRC351 SPOT										0.00	400,000,000	200,000,000
Total For FRC351										0.00	400,000,000	200,000,000
FRC35 On 02/05/2023 Spot Bond					0.00000	102.06506				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.95042				0.00	480,000,000	240,000,000
Total FRC353 SPOT										0.00	480,000,000	240,000,000
Total For FRC353										0.00	480,000,000	240,000,000
FRC35 On 30/09/2021 Spot Bond					0.00000	100.43481				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	99.95034				0.00	400,000,000	200,000,000
Total FRC355 SPOT										0.00	400,000,000	200,000,000
Total For FRC355										0.00	400,000,000	200,000,000
FRC35 On 31/01/2024 Spot Bond					0.00000	99.95141				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	99.95074				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	99.96552				0.00	800,000,000	400,000,000
Total FRC358 SPOT										0.00	800,000,000	400,000,000
Total For FRC358										0.00	800,000,000	400,000,000
FRC35 On 14/11/2022 Spot Bond					0.00000	101.67169				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.95273				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	99.95338				0.00	800,000,000	400,000,000

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 FRC361 SPOT										0.00	800,000,000	400,000,000
Total For FRC361										0.00	800,000,000	400,000,000
FRC361 On 31/03/2022 Spot Bond					0.00000	100.41786				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.24378				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.14249				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.20319				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.92421				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.81382				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	100.86828				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.58285				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC369 On 20/06/2026 Spot Bond					0.00000	101.58838				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.59308				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.01666				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 25/04/2023 Spot Bond					0.00000	100.01657				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.81873				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		7,500,000,000	7,500,000,000	7,500,000,000
Total FRC375 SPOT								0,000,000,000,000.00		7,500,000,000	7,500,000,000	7,500,000,000
Total For FRC375								0,000,000,000,000.00		7,500,000,000	7,500,000,000	7,500,000,000
FRC66 On 31/01/2022 Spot Bond			2.85000	2.85000	2.85000	171.11974				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	171.17150				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.77000	2.77000	2.77000	171.18874				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.51000	101.70134	4.51000	101.66715				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.05000	106.46659	5.05000	106.42901				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.18132				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.71587				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.27426				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.00310				0.00	0	
Total FRJ23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.78649				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.51047				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.79652				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.34116				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.50436				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.99966				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.51289				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.56800	4.56800	4.56800	94.23482				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	107.53236				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.57286				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.04921				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.11000	105.64783	5.11000	105.61037				0.00	0	

Contract 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			4.82000	216.75223	4.82000	216.67738				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.25000	103.76644	5.25000	103.72925				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.85000	4.85000	4.85000	216.04828				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.50000	146.96096	3.50000	146.91526				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	126.96063	3.70500	126.92045				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.05000	106.46659	5.05000	106.42901				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.97000	213.62834	4.97000	213.55375				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.02000	212.59908	5.02000	212.52457				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.03000	119.72111	3.03000	149.24772				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.05000	211.98441	5.05000	211.90995				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.25000	103.76644	5.25000	103.72925				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			4.50000	191.11053	4.50000	191.04620				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.00000	94.34617	6.00000	94.31047				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.39000	192.36458	4.39000	192.30039				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.45000	191.67939	4.45000	191.61513				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.56000	201.85572	5.56000	201.78206				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			5.95000	94.94122	5.95000	94.90541				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.25000	5.25000	5.25000	103.72925				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.23000	104.03273	5.23000	103.99552				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.26000	193.85883	4.26000	193.79482				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.33000	206.34950	5.33000	206.27549				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.39000	192.36458	4.39000	192.30039				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.39000	192.36458	4.39000	192.30039				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 Interest
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.79100	199.36126	3.79100	199.29794				0.00	0	3,000,000.00
Total FRS145 SPOT										0.00	0	3,000,000.00
Total For FRS145										0.00	0	3,000,000.00
FRS145 On 31/01/2025 Spot Bond			3.80000	145.49508	3.80000	145.44868				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.91000	171.98007	1.91000	171.93404				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.74000	188.40682	4.74000	188.34221				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.78000	187.96050	4.78000	187.89583				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.77000	145.64090	3.77000	145.59455				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.25500	193.91655	4.25500	193.85255				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	187.78442				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	16.92509				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.85439				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.16404				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.18038				0.00	0	

Contract 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	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.61620				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.49341				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 04/10/2021 Spot Bond					0.00000	169.10109				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS186 On 16/11/2023 Spot Bond					0.00000	188.80877				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS188 On 23/01/2024 Spot Bond					0.00000	149.96567				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS190 On 23/01/2024 Spot Bond					0.00000	174.33614				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS192 On 19/06/2026 Spot Bond					0.00000	31.48903				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS196 On 05/08/2024 Spot Bond					0.00000	101.12610				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS198 On 05/08/2025 Spot Bond					0.00000	101.29639				0.00	400,000,000	100,000,000
Total FRS199 SPOT										0.00	400,000,000	100,000,000
Total For FRS199										0.00	400,000,000	100,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.19055				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	100.96370				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	100.20606				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.03366				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	100.49668				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	100.60302				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	100.57467				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	99.92422				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	101.21295				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	102.18699				0.00	0	

Contract 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	109.44945				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	112.68217				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	101.10572				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.51141				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	87.32151				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.21896				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	107.22928				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.37914				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.20224				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	99.96552				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25{ On 31/01/2022 Spot Bond					0.00000	99.96544				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25{ On 22/02/2024 Spot Bond					0.00000	97.95283				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25{ On 31/01/2022 Spot Bond					0.00000	99.96569				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25{ On 02/03/2024 Spot Bond					0.00000	100.77326				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	105.83933				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25{ On 24/03/2022 Spot Bond					0.00000	101.05052				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26{ On 25/03/2024 Spot Bond					0.00000	100.76419				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	101.12121				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	100.49659				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	105.89240				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.50030				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	103.71662				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.44002				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	99.09268				0.00	0	

Contract 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	
FRS27 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				200,000,000,000,000.00	2,000,000,000	2,000,000,000
Total FRS273 SPOT										10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For FRS273										10,000,000,000,000.00	2,000,000,000	2,000,000,000
FRS36 On 07/12/2023 Spot Bond			1.99500	1.99500	1.99500	317.03105				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.73500	318.94881	1.73500	318.86516				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	318.86516				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.15000	172.64065	1.15000	172.59804				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.15000	172.64065	1.15000	172.59804				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.26539				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.95000	99.00680	4.95000	98.97235				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.34000	71.71980	4.34000	109.73029				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	149.79984				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	148.39911				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS90 On 07/12/2023 Spot Bond			2.79500	2.79500	2.79500	311.47027			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.17000	5.17000	5.17000	107.03235			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.62000	113.68343	6.62000	113.66320			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.80000	110.22158	6.80000	110.20155		136,000,000,000.00		20,000,000	20,000,00
Total FRX25 SPOT								136,000,000,000.00		20,000,000	20,000,00
Total For FRX25								136,000,000,000.00		20,000,000	20,000,00
FRX26 On 01/10/2026 Spot Bond			7.20500	112.81705	7.20500	112.79524			0.00	0	
Total FRX26 SPOT									0.00	0	
Total For FRX26									0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.40000	116.56848	7.40000	116.54546		222,000,000,000.00		30,000,000	30,000,00
Total FRX27 SPOT								222,000,000,000.00		30,000,000	30,000,00
Total For FRX27								222,000,000,000.00		30,000,000	30,000,00
FRX28 On 26/07/2028 Spot Bond			7.83000	112.20976	7.83000	112.18635			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.67000	106.32721	8.67000	106.30228			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.96000	107.52917	8.96000	107.50313		2,508,800,000,000.00		280,000,000	280,000,00
Total FRX31 SPOT								2,508,800,000,000.00		280,000,000	280,000,00
Total For FRX31								2,508,800,000,000.00		280,000,000	280,000,00
FRX32 On 31/03/2032 Spot Bond			9.15500	112.56929	9.15500	112.54177		274,650,000,000.00		30,000,000	30,000,00
Total FRX32 SPOT								274,650,000,000.00		30,000,000	30,000,00
Total For FRX32								274,650,000,000.00		30,000,000	30,000,00
FRX45 On 14/04/2045 Spot Bond			10.75000	78.82387	10.75000	78.80132			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.81370			0.00	0	
Total FS6A2 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 FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.21851				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.95276				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.90632				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.93788				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.94716				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.99353				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.69942				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	100.91317				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.95280				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.90324				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.94233				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.31811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.77000	112.01676	3.77000	111.98124				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.90991				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.73536				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.30094				0.00	11,460,000,000	5,730,000,000
Total GRT16 SPOT										0.00	11,460,000,000	5,730,000,000
Total For GRT16										0.00	11,460,000,000	5,730,000,000
GRT17 On 17/10/2023 Spot Bond			6.24000	110.80403	6.24000	110.78543				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.11068				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.08308				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.97000	104.96896	8.97000	104.94380				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.19961				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.12589				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.74880				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	101.00876				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.53884				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.26660				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.62851				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.65405				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.15182				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.84853				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.56651				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.50306				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.68038				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.87767				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.40154				0.00	0	
Total GRT38 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.91915				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.92053				0.00	0	2,000,000,00
Total GRT40 SPOT										0.00	0	2,000,000,00
Total For GRT40										0.00	0	2,000,000,00
GRT41 On 20/11/2024 Spot Bond					0.00000	100.33014				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.99729				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.61379				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.02114				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.02714				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.54796				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.69033				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.16090				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.17353				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.37049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.78371				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.84760				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.89922				0.00	170,178,900	56,726,30
Total HILB09 SPOT										0.00	170,178,900	56,726,30
Total For HILB09										0.00	170,178,900	56,726,30
HILB10 On 17/03/2022 Spot Bond					0.00000	100.35016				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.87980				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.75329				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.73522				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.42868				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.40292				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.39564				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.33500	314.74023	2.33500	314.65258				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2024 Spot Bond			2.68500	2.68500	2.68500	319.77664			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.95000	106.72169	9.95000	106.69306			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.84000	78.14141	4.84000	101.35400			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.37500	85.67407	11.37500	85.64789		4,550,000,000,000.00	400,000,000	5,550,000,000	
Total HWAY34 SPOT								4,550,000,000,000.00	400,000,000	5,550,000,000	
Total For HWAY34								4,550,000,000,000.00	400,000,000	5,550,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.19042	100.00000	9.16986		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.45500	84.71968	11.45500	84.69362		6,873,000,000,000.00	600,000,000	6,820,000,000	
Total HWAY35 SPOT								6,873,000,000,000.00	600,000,000	6,820,000,000	
Total For HWAY35								6,873,000,000,000.00	600,000,000	6,820,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.18910	100.00000	9.16854		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	100.38165		0.00	0	15,000,000,000	
Total HWF11 SPOT								0.00	0	15,000,000,000	
Total For HWF11								0.00	0	15,000,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.13921		0.00	0		
Total HWF12 SPOT								0.00	0		
Total For HWF12								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	100.85675		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.32000	152.89621	2.35000	152.69918		431,099,155,712,000.00	185,818,601,600	511,720,100,000	
Total I2025 SPOT								431,099,155,712,000.00	185,818,601,600	511,720,100,000	
Total For I2025								431,099,155,712,000.00	185,818,601,600	511,720,100,000	
I2029 On 31/03/2029 Spot Bond			3.26000	112.83456	3.30000	112.48523		344,981,492,136,000.00	105,822,543,600	254,019,072,100	
Total I2029 SPOT								344,981,492,136,000.00	105,822,543,600	254,019,072,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2029									14,981,492,136,000.00	105,822,543,600	254,019,072,10
I2033 On 28/02/2033 Spot Bond			4.04000	106.58188	4.01000	106.86783			65,048,395,520,000.00	16,101,088,000	195,194,050,20
Total I2033 SPOT									15,048,395,520,000.00	16,101,088,000	195,194,050,20
Total For I2033									15,048,395,520,000.00	16,101,088,000	195,194,050,20
I2038 On 31/01/2038 Spot Bond			4.36000	116.44712	4.35000	116.56079			189,042,996,344,000.00	43,358,485,400	326,289,880,90
Total I2038 SPOT									19,042,996,344,000.00	43,358,485,400	326,289,880,90
Total For I2038									19,042,996,344,000.00	43,358,485,400	326,289,880,90
I2046 On 31/03/2046 Spot Bond			4.36000	106.16102	4.33000	106.65920			297,413,613,776,000.00	68,214,131,600	333,116,079,10
Total I2046 SPOT									17,413,613,776,000.00	68,214,131,600	333,116,079,10
Total For I2046									17,413,613,776,000.00	68,214,131,600	333,116,079,10
I2050 On 31/12/2050 Spot Bond			4.40500	106.47121	4.38000	106.92997			208,838,856,490,000.00	274,424,258,000	275,923,215,00
Total I2050 SPOT									18,838,856,490,000.00	274,424,258,000	275,923,215,00
Total For I2050									18,838,856,490,000.00	274,424,258,000	275,923,215,00
IBL101 On 24/05/2022 Spot Bond			6.10500	6.10500	6.10500	103.92054			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.45092			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.45500	313.90692	2.45500	313.81849			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.05429			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.94825			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.99763			0.00	0	
Total IBL119 SPOT									0.00	0	
Total For IBL119									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.23497			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.03926			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.21700				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.87330				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.16121				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.13863				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.58611				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.25943				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.96220				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.90113				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.78001				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.70911				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.91468				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL142 On 20/02/2022 Spot Bond					0.00000	100.91001				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.56035				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.35331				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.79501				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.82937				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	100.90429				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.10097				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.07317				0.00	0	600,000,00
Total IBL156 SPOT										0.00	0	600,000,00
Total For IBL156										0.00	0	600,000,00
IBL157 On 21/01/2023 Spot Bond					0.00000	100.07554				0.00	0	500,000,00
Total IBL157 SPOT										0.00	0	500,000,00
Total For IBL157										0.00	0	500,000,00
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	101.13387				0.00	0	
Total IBL160 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 IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.98282				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.19235				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.19908				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	99.98848				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	101.00839				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.94095				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.97451				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	100.89943				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.84989				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.11018				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.11393				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.23000	1.23000	1.23000	172.52791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.75000	112.65428	6.75000	112.63362				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	99.97654				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.55000	172.29235	1.55000	172.24794				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.18000	107.87614	5.18000	107.86115				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.79078				0.00	0	300,000,00
Total IBL95 SPOT										0.00	0	300,000,00
Total For IBL95										0.00	0	300,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.77923				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.22000	105.46518	8.22000	105.44210				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.87000	110.42926	9.87000	110.68722				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.75770				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.92000	109.40819	8.92000	109.38210				0.00	0	1,107,000,00
Total IDCG11 SPOT										0.00	0	1,107,000,00
Total For IDCG11										0.00	0	1,107,000,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.11137				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.04520				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.04871				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.66946				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.15706				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.60072				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.20825				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.54727				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.08167				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.07072				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.62849				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.67000	104.19381	7.67000	104.17239				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.45598				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.12380				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.02370				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.69156				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.83888				0.00	400,000,000	200,000,000
Total INLV07 SPOT										0.00	400,000,000	200,000,000
Total For INLV07										0.00	400,000,000	200,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	101.77880				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.42441				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.62450				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.53044				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.53994				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.36481				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.91600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.22818				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.18174				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.15705				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.17815				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.47392				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.92653				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.40375				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.65336				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.78291				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.54924				0.00	0	1,040,000,00
Total IPFG01 SPOT										0.00	0	1,040,000,00
Total For IPFG01										0.00	0	1,040,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	99.97737	2.75000	99.96982				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			5.15000	183.88897	5.15000	183.82388				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.60377				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.75040				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.65000	3.65000	3.65000	170.43271				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.18258				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.12000	104.52012	8.12000	104.49719				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.28317				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.12500	8.12500	8.12500	103.55301				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.87757				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.09500	171.82003	2.09500	171.77317				0.00	0	220,000,00
Total IV045 SPOT										0.00	0	220,000,00
Total For IV045										0.00	0	220,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.94842				0.00	340,000,000	170,000,00
Total IV046 SPOT										0.00	340,000,000	170,000,00
Total For IV046										0.00	340,000,000	170,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.36722				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			5.05000	184.97930	5.05000	184.91433				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC040 On 24/07/2021 Spot Bond			11.38500	99.87538	11.38500	99.90651				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.60500	102.95929	6.60500	102.94109				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.71161				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.27879				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	99.51853				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	99.92115				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.09616				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.95451				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.85011				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.81700				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.24214				0.00	0	

Contract 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	101.30008				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.52582				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.91804				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.89344				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.86577				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	100.90922				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.63545				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.53888				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.77141				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	100.53865				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.29990				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.06359				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.13871				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.65386				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.50544				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.73729	7.40000	100.71728				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.97941				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.94415				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.11890				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.63820				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.85614	7.23000	99.92155				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	100.39405				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	100.90426	7.24000	100.81678				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				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	99.84681				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	99.77039				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
IVZ055 On 19/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				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	99.60839				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	99.53043				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	99.45260				0.00	0	
Total IVZ058 SPOT										0.00	0	
Total For IVZ058										0.00	0	
IVZ059 On 16/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.37489				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	99.28879				0.00	0	
Total IVZ060 SPOT										0.00	0	
Total For IVZ060										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.15000	4.15000	4.15000	99.23278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.13212				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.15000	4.15000	4.15000	98.97594				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	100.69718				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.09000	103.55892	6.09000	103.54190				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.65975				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.11951				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.11937				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.82609				0.00	100,000,000	650,000,000
Total KAP015 SPOT										0.00	100,000,000	650,000,000
Total For KAP015										0.00	100,000,000	650,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	99.95856				0.00	1,760,000,000	1,680,000,000
Total KAP016 SPOT										0.00	1,760,000,000	1,680,000,000
Total For KAP016										0.00	1,760,000,000	1,680,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	100.58485				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	100.33224				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.67170				0.00	200,000,000	450,000,000
Total KAP11 SPOT										0.00	200,000,000	450,000,000
Total For KAP11										0.00	200,000,000	450,000,000
KW01 On 31/10/2027 Spot Bond			8.76000	125.69710	8.76000	125.66781				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.05350				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.85889				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.07000	103.95355	7.07000	103.93382				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.55112				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.09000	106.30727	9.09000	106.28145				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.12187				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.04000	95.36943	12.04000	95.33913				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.14000	100.62511	10.14000	100.59792				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.38683				0.00	0	
Total LBK30 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 LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.79931				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.20830				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.37364				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.46266				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.05283				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.49827				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.21038				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.60000	107.22787	6.60000	107.20884				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.49254				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.78726				0.00	450,000,000	450,000,000
Total LGL08 SPOT										0.00	450,000,000	450,000,000
Total For LGL08										0.00	450,000,000	450,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.68775				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.64942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.82568				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.97323				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.58682				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.00283				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.03066				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.96979				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.94419				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.72960				0.00	300,000,000	150,000,000
Total MBF065 SPOT										0.00	300,000,000	150,000,000
Total For MBF065										0.00	300,000,000	150,000,000
MBF06 On 16/09/2021 Spot Bond					0.00000	100.54704				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.84260				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.91049				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

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 ¹ On 28/05/2022 Spot Bond					0.00000	100.74218				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 ¹ On 28/05/2024 Spot Bond					0.00000	100.79132				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 ³ On 02/11/2022 Spot Bond					0.00000	100.60849				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 ¹ On 23/02/2023 Spot Bond					0.00000	100.88358				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 ¹ On 27/07/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 ¹ On 27/09/2021 Spot Bond					0.00000	100.46335				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 ¹ On 27/09/2023 Spot Bond					0.00000	100.80275				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 ¹ On 26/02/2022 Spot Bond					0.00000	101.10734				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	100.83348				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 ¹ On 27/03/2022 Spot Bond					0.00000	100.38745				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 ¹ On 27/03/2024 Spot Bond					0.00000	100.39533				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 ¹ On 23/08/2022 Spot Bond					0.00000	101.17683				0.00	20,000,000,000	10,000,000,000
Total MBP050 SPOT										0.00	20,000,000,000	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP050										0.00	20,000,000,000	10,000,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.89350				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.38197				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.67000	7.67000	7.67000	117.56188				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.90000	109.91370	5.90000	109.89605				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.48097				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.59495				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.80177				0.00	800,000,000	200,000,000
Total MML01 SPOT										0.00	800,000,000	200,000,000
Total For MML01										0.00	800,000,000	200,000,000
MML02 On 10/12/2026 Spot Bond			8.32000	105.33248	8.32000	105.30902				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.76360				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.57000	99.61142	8.57000	99.59170				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.97106				0.00	0	400,000,000
Total MTN07 SPOT										0.00	0	400,000,000
Total For MTN07										0.00	0	400,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.11237				0.00	0	300,000,000

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 MTN09 SPOT										0.00	0	300,000,00
Total For MTN09										0.00	0	300,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	100.82291				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.22085				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.04496				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.11444				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.15703				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.63191				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.97832				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.07954				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.75083				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.57248				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.65842				0.00	0	350,000,00
Total MTN21 SPOT										0.00	0	350,000,00
Total For MTN21										0.00	0	350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	99.96824				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.27000	99.97761	8.27000	99.95523				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.96547				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.60709				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.65787				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.47469				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.37224				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.98846				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.98846				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.05830				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.05823				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.09196				0.00	0	
Total N6D26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.58480				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.75081				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.26523				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.50945				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.65310				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.77504				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.88701				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.34000	103.93328	6.34000	103.91565				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.69000	106.13477	6.69000	106.11548				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.20000	105.05298	9.20000	105.02688				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.17747				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.08857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.96097				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.25252				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.01241				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.25500	111.79724	6.25500	111.77853				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.55500	105.74448	5.55500	105.72846				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.54000	113.36000	6.54000	113.33986				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.79500	111.01142	7.79500	110.98823				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			6.08500	104.36888	6.08500	104.35179				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.08000	114.84951	7.08000	114.82769				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.13500	111.83165	8.13500	111.80742				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.18000	108.01650	5.18000	108.00149				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			6.80500	116.29642	6.80500	116.27527				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			7.84500	117.20536	7.84500	117.18085				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	101.11105				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			5.66500	5.66500	5.66500	112.05356				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.57053				0.00	0	1,000,000,00
Total NBK25B SPOT										0.00	0	1,000,000,00
Total For NBK25B										0.00	0	1,000,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	33.70937	100.00000	33.63517				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.75872				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.03000	114.56355	8.03000	114.53904				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.58500	108.18271	5.58500	113.16669				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.19000	113.63177	7.19000	113.60960				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.04000	112.52101	6.04000	112.50252				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			5.71500	109.83276	5.71500	109.81594				0.00	0	
Total NBK31A 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 NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.60600				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.07067				0.00	0	150,000,00
Total NBK35B SPOT										0.00	0	150,000,00
Total For NBK35B										0.00	0	150,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	105.16291				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	101.28538				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.99500	9.99500	9.99500	73.33977				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.92409				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.50978				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.69565				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.78844				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.00502				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.42856				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.06463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.74508				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.08646				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.15762				0.00	3,000,000,000	1,500,000,000
Total NBK51B SPOT										0.00	3,000,000,000	1,500,000,000
Total For NBK51B										0.00	3,000,000,000	1,500,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	101.40940				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.53983				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.68390				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.04449				0.00	1,200,000,000	300,000,000
Total NBKB55 SPOT										0.00	1,200,000,000	300,000,000
Total For NBKB55										0.00	1,200,000,000	300,000,000
NBKB5I On 01/08/2024 Spot Bond					0.00000	99.92424				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.00731				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.32242				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.01660				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.28851				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.93406				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.16327				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.17613				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57502				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			9.16500	107.18522	9.16500	107.15913				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57013				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.20000	106.65166	9.20000	106.62560				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57502				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.58272				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.55434				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.55434				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.88839				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.12645				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.11246				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.37096				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.39278				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.86175				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.09672				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.06104				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.66330				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	105.61838				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.65620				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.64888				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.50758				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.90911				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.72365				0.00	150,000,000	150,000,000
Total NGT104 SPOT										0.00	150,000,000	150,000,000
Total For NGT104										0.00	150,000,000	150,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.04028				0.00	250,000,000	250,000,000
Total NGT105 SPOT										0.00	250,000,000	250,000,000
Total For NGT105										0.00	250,000,000	250,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	104.99635				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.51242				0.00	200,000,000	200,000,000
Total NGT107 SPOT										0.00	200,000,000	200,000,000
Total For NGT107										0.00	200,000,000	200,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	104.00623				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.90548				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.71868				0.00	0	280,000,000
Total NHM007 SPOT										0.00	0	280,000,000

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 NHM007									0.00	0	280,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.39377			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.87294			0.00	0	500,000,00
Total NHM011 SPOT									0.00	0	500,000,00
Total For NHM011									0.00	0	500,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.11997			0.00	0	10,000,00
Total NHM012 SPOT									0.00	0	10,000,00
Total For NHM012									0.00	0	10,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.31814			0.00	560,000,000	560,000,00
Total NHM014 SPOT									0.00	560,000,000	560,000,00
Total For NHM014									0.00	560,000,000	560,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.83435			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.67890			0.00	0	
Total NHM016 SPOT									0.00	0	
Total For NHM016									0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.20759			0.00	0	
Total NHM018 SPOT									0.00	0	
Total For NHM018									0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.31066			0.00	0	
Total NHM019 SPOT									0.00	0	
Total For NHM019									0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.29266			0.00	0	
Total NHM020 SPOT									0.00	0	
Total For NHM020									0.00	0	
NI202 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	212.52457			0.00	0	
Total NI202 SPOT									0.00	0	
Total For NI202									0.00	0	
NI210 On 31/03/2028 Spot Bond			3.76000	3.76000	3.76000	199.66795			0.00	0	
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	148.87264			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.59500	3.59500	3.59500	110.19176				0.00	0	10,000,00
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	105.74628				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	148.34938				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	198.85080	3.45000	198.78946				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	146.42450				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.40500	3.40500	3.40500	203.96166				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.55000	202.25818	3.55000	202.19525				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.21500	104.23300	5.21500	104.19575				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.21408				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.72121				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN019 On 11/10/2022 Spot Bond					0.00000	98.35543				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	133.85214				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.42368				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.52261				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.80183				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.99013				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.55808				0.00	400,000,000	100,000,000
Total NN034 SPOT										0.00	400,000,000	100,000,000
Total For NN034										0.00	400,000,000	100,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.25685				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.02558				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.70102				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.00586				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.17398				0.00	0	
Total NN040 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 NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	140.65368				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.37514				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	140.44989				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.44596				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.66749				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	125.21627				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.68119				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.93741				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.17667				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.92698				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.70260				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.56564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.89653				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.30630				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.00888				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.87000				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	117.64000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	113.96000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	119.56000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	118.20000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	118.10522				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	107.59740				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.94581				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	

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 17/02/2026 Spot Bond					0.00000	92.17297				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02! On 19/04/2022 Spot Bond					0.00000	105.01941				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	107.59740				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	105.00408				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.47900				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	100.91614				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	100.86177				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.84819				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	100.84819				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.74563				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.53665				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.38475				0.00	0	
Total NNF039 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	130.95899				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.08791				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.08791				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.26147				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.07071				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.04912				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.47679				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.97801				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.97983				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.90332				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.73789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.71040				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.04970				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.00596				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.81629				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.85696				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.84240				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.76000	109.45396	6.76000	109.43418				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.58500	199.51631	2.58500	199.45941				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.45000	116.49768	9.45000	116.46829			20,326,950,000,000.00	2,151,000,000	2,151,000,000	
Total NRA028 SPOT									20,326,950,000,000.00	2,151,000,000	2,151,000,000	
Total For NRA028									20,326,950,000,000.00	2,151,000,000	2,151,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.15773	100.00000	14.12638			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	100.86006				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	101.08764				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.77494				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.57722				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.60780				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.61592				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.59230				0.00	0	200,000,00
Total NTC29 SPOT										0.00	0	200,000,00
Total For NTC29										0.00	0	200,000,00
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	100.72577				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.10310				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	100.55062				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.71926				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.93000	106.39258	5.93000	106.37569				0.00	0	
Total OML06 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 OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.42200	114.98113	7.42200	114.95836				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.12000	109.15754	6.12000	109.13966				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.72500	116.78736	7.72500	116.76331				0.00	0	720,000,00
Total OML10 SPOT										0.00	0	720,000,00
Total For OML10										0.00	0	720,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.59423				0.00	0	4,450,000,00
Total OML11 SPOT										0.00	0	4,450,000,00
Total For OML11										0.00	0	4,450,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.58904				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.03119				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.00021				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.13371				0.00	100,000,000	750,000,00
Total PEP03 SPOT										0.00	100,000,000	750,000,00
Total For PEP03										0.00	100,000,000	750,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	99.91568				0.00	100,000,000	750,000,00
Total PEP04 SPOT										0.00	100,000,000	750,000,00
Total For PEP04										0.00	100,000,000	750,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.92213				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.28423				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.88940				0.00	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
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.03064				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.16047				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.17901				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.19755				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.33000	114.97333	7.42000	114.52239			058,567,132,749,000.00	1,645,097,835,300	741,517,621,600	
Total R186 SPOT									8,567,132,749,000.00	645,097,835,300	741,517,621,600	
Total For R186									8,567,132,749,000.00	645,097,835,300	741,517,621,600	
R197 On 07/12/2023 Spot Bond			1.38500	321.43651	1.38500	321.35526			3,902,416,996,000.00	2,817,629,600	87,027,124,000	
Total R197 SPOT									3,902,416,996,000.00	2,817,629,600	87,027,124,000	
Total For R197									3,902,416,996,000.00	2,817,629,600	87,027,124,000	
R202 On 07/12/2033 Spot Bond			4.02000	234.36843	4.02000	234.29254			61,407,393,420,000.00	15,275,471,000	187,306,886,000	
Total R202 SPOT									1,407,393,420,000.00	15,275,471,000	187,306,886,000	
Total For R202									1,407,393,420,000.00	15,275,471,000	187,306,886,000	
R2023 On 28/02/2023 Spot Bond			4.98500	107.33462	5.09000	107.15672			764,111,422,954,000.00	353,883,936,400	955,349,146,200	
Total R2023 SPOT									1,111,422,954,000.00	353,883,936,400	955,349,146,200	
Total For R2023									1,111,422,954,000.00	353,883,936,400	955,349,146,200	
R2030 On 31/01/2030 Spot Bond			8.93000	94.47320	8.97000	94.22412			224,826,852,244,000.00	2,040,854,070,800	1,712,127,308,500	
Total R2030 SPOT									1,826,852,244,000.00	404,854,070,800	712,127,308,500	
Total For R2030									1,826,852,244,000.00	404,854,070,800	712,127,308,500	
R2032 On 31/03/2032 Spot Bond			9.71000	93.08868	9.72500	92.97268			401,821,394,000,000.00	1,586,181,400,000	1,859,598,124,000	
Total R2032 SPOT									1,821,394,000,000.00	586,181,400,000	359,598,124,000	
Total For R2032									1,821,394,000,000.00	586,181,400,000	359,598,124,000	
R2035 On 28/02/2035 Spot Bond			10.37000	92.83194	10.42500	92.44242			139,428,947,721,000.00	881,333,553,300	1,384,659,905,300	
Total R2035 SPOT									1,428,947,721,000.00	881,333,553,300	384,659,905,300	
Total For R2035									1,428,947,721,000.00	881,333,553,300	384,659,905,300	

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 31/01/2037 Spot Bond			10.65500	83.74936	10.69500	83.46253			012,004,356,000,000.00	658,095,200,000	906,776,479,70
Total R2037 SPOT									12,004,356,000,000.00	658,095,200,000	906,776,479,70
Total For R2037									12,004,356,000,000.00	658,095,200,000	906,776,479,70
R2040 On 31/01/2040 Spot Bond			10.82000	85.49912	10.85500	85.22929			142,023,810,720,000.00	567,654,696,000	1,242,716,180,30
Total R2040 SPOT									12,023,810,720,000.00	567,654,696,000	242,716,180,30
Total For R2040									12,023,810,720,000.00	567,654,696,000	242,716,180,30
R2044 On 31/01/2044 Spot Bond			10.89000	82.08485	10.92000	81.84871			309,198,819,000,000.00	579,357,100,000	1,525,388,261,00
Total R2044 SPOT									19,198,819,000,000.00	579,357,100,000	525,388,261,00
Total For R2044									19,198,819,000,000.00	579,357,100,000	525,388,261,00
R2048 On 28/02/2048 Spot Bond			10.82500	85.54218	10.85500	85.29891			204,867,017,500,000.00	1,312,227,900,000	3,097,222,745,70
Total R2048 SPOT									14,867,017,500,000.00	312,227,900,000	997,222,745,70
Total For R2048									14,867,017,500,000.00	312,227,900,000	997,222,745,70
R209 On 31/03/2036 Spot Bond			10.37000	71.29525	10.40500	71.07463			724,335,516,600,000.00	359,145,180,000	763,233,657,60
Total R209 SPOT									24,335,516,600,000.00	359,145,180,000	763,233,657,60
Total For R209									24,335,516,600,000.00	359,145,180,000	763,233,657,60
R210 On 31/03/2028 Spot Bond			3.07000	208.17265	3.05000	208.36128			64,999,439,920,000.00	21,172,456,000	72,037,586,80
Total R210 SPOT									4,999,439,920,000.00	21,172,456,000	72,037,586,80
Total For R210									4,999,439,920,000.00	21,172,456,000	72,037,586,80
R212 On 31/01/2022 Spot Bond			0.88500	172.87217	0.90000	172.81757			105,534,523,542,000.00	119,248,049,200	212,536,830,00
Total R212 SPOT									15,534,523,542,000.00	119,248,049,200	212,536,830,00
Total For R212									15,534,523,542,000.00	119,248,049,200	212,536,830,00
R213 On 28/02/2031 Spot Bond			9.33000	88.28125	9.37000	88.03397			995,935,989,336,000.00	428,288,959,200	643,304,483,80
Total R213 SPOT									15,935,989,336,000.00	428,288,959,200	643,304,483,80
Total For R213									15,935,989,336,000.00	428,288,959,200	643,304,483,80
R214 On 28/02/2041 Spot Bond			10.82000	67.77610	10.85000	67.58335			755,476,834,000,000.00	162,243,700,000	578,367,694,40
Total R214 SPOT									5,476,834,000,000.00	162,243,700,000	578,367,694,40
Total For R214									5,476,834,000,000.00	162,243,700,000	578,367,694,40
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.54502			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.84679			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.37740			0.00	3,799,500,000	5,200,000,00
Total RDFB11 SPOT									0.00	3,799,500,000	5,200,000,00

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 RDFB11										0.00	3,799,500,000	5,200,000,00
RDFB1: On 27/11/2022 Spot Bond					0.00000	99.94794				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.76070				0.00	1,000,000,000	500,000,00
Total RDFB14 SPOT										0.00	1,000,000,000	500,000,00
Total For RDFB14										0.00	1,000,000,000	500,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.94207				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.57889				0.00	15,000,000,000	15,000,000,00
Total RDFB16 SPOT										0.00	15,000,000,000	15,000,000,00
Total For RDFB16										0.00	15,000,000,000	15,000,000,00
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.32344				0.00	0	3,800,000,00
Total RDFB17 SPOT										0.00	0	3,800,000,00
Total For RDFB17										0.00	0	3,800,000,00
RDFB1: On 11/02/2026 Spot Bond					0.00000	97.91624				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.70417				0.00	20,000,000,000	20,000,000,00
Total RDFB19 SPOT										0.00	20,000,000,000	20,000,000,00
Total For RDFB19										0.00	20,000,000,000	20,000,000,00
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.51619				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.53990				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.42092				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.01736				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.45920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.03896				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	165,000,000,000	100,400,000,00	
Total RDFB27 SPOT									10,000,000,000,000.00	165,000,000,000	100,400,000,00	
Total For RDFB27									10,000,000,000,000.00	165,000,000,000	100,400,000,00	
RED13 On 13/05/2026 Spot Bond					0.00000	101.24928			0.00	0	0	
Total RED131 SPOT									0.00	0	0	
Total For RED131									0.00	0	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.63536			0.00	0	0	
Total RED143 SPOT									0.00	0	0	
Total For RED143									0.00	0	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.76998			0.00	0	70,000,00	
Total RED151 SPOT									0.00	0	70,000,00	
Total For RED151									0.00	0	70,000,00	
RED16 On 07/12/2021 Spot Bond					0.00000	101.26698			0.00	0	0	
Total RED161 SPOT									0.00	0	0	
Total For RED161									0.00	0	0	
RED40 On 29/01/2024 Spot Bond					0.00000	99.95162			0.00	0	0	
Total RED402 SPOT									0.00	0	0	
Total For RED402									0.00	0	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.19964			0.00	0	0	
Total RED501 SPOT									0.00	0	0	
Total For RED501									0.00	0	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.59298			0.00	0	0	
Total RED601 SPOT									0.00	0	0	
Total For RED601									0.00	0	0	
RED60 On 09/03/2022 Spot Bond					0.00000	105.13835			0.00	0	0	
Total RED602 SPOT									0.00	0	0	
Total For RED602									0.00	0	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.22612			0.00	0	0	
Total RED704 SPOT									0.00	0	0	
Total For RED704									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
RED70 On 17/04/2023 Spot Bond					0.00000	100.25514				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.04685				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.21330				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.88434				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.07857				0.00	300,000,000	150,000,000
Total RES49 SPOT										0.00	300,000,000	150,000,000
Total For RES49										0.00	300,000,000	150,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	100.02856				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.22346				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			6.74000	107.20440	6.74000	107.18499			109,188,000,000.00		16,200,000	8,100,000
Total RW23 SPOT									109,188,000,000.00		16,200,000	8,100,000
Total For RW23									109,188,000,000.00		16,200,000	8,100,000
RW28 On 10/12/2028 Spot Bond			11.40500	95.63687	11.40500	95.60789			0.00		0	19,100,000
Total RW28 SPOT									0.00		0	19,100,000
Total For RW28									0.00		0	19,100,000
RW31 On 30/06/2031 Spot Bond			10.71000	100.64895	10.71000	100.62026			245,044,800,000,000.00		22,880,000,000	11,440,000,000
Total RW31 SPOT									15,044,800,000,000.00		22,880,000,000	11,440,000,000
Total For RW31									15,044,800,000,000.00		22,880,000,000	11,440,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	100.53030				0.00	0	
Total RWL26 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 RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.66000	100.95112	9.66000	100.92510				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.25000	106.98505	5.25000	106.96998				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	99.92122				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.22000	113.30760	7.22000	113.28577			203,604,000,000.00		28,200,000	14,100,00
Total SBS20 SPOT									203,604,000,000.00		28,200,000	14,100,00
Total For SBS20									203,604,000,000.00		28,200,000	14,100,00
SBS21 On 15/05/2026 Spot Bond					0.00000	105.03248				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.06000	113.94371	6.06000	113.92492				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.31000	104.97473	7.31000	104.95425				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.63000	111.26406	7.63000	111.24130				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.41000	113.93710	6.41000	113.91757				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.60000	107.65044	6.60000	107.63113			396,000,000,000.00		60,000,000	30,000,00
Total SBS38 SPOT									396,000,000,000.00		60,000,000	30,000,00
Total For SBS38									396,000,000,000.00		60,000,000	30,000,00
SBS39 On 29/01/2030 Spot Bond			8.63500	106.35610	8.63500	106.33125			690,800,000,000.00		80,000,000	40,000,00

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 SBS39 SPOT										690,800,000,000.00	80,000,000	40,000,000
Total For SBS39										690,800,000,000.00	80,000,000	40,000,000
SBS4 On 16/11/2021 Spot Bond			4.14000	103.00318	4.14000	102.99164				139,104,000,000.00	33,600,000	16,800,000
Total SBS4 SPOT										139,104,000,000.00	33,600,000	16,800,000
Total For SBS4										139,104,000,000.00	33,600,000	16,800,000
SBS41 On 12/11/2022 Spot Bond			5.35500	107.76699	5.35500	107.75152				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			6.98000	115.57582	6.98000	115.55427				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			7.74500	117.32581	7.74500	117.30158				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			5.45500	112.40976	5.45500	112.39305				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.18228				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.35484				0.00	1,400,000,000	700,000,000
Total SBS49 SPOT										0.00	1,400,000,000	700,000,000
Total For SBS49										0.00	1,400,000,000	700,000,000
SBS50 On 31/01/2022 Spot Bond			4.84000	102.21246	4.84000	102.19895				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			6.08500	6.08500	6.08500	108.36752				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	103.53250				0.00	600,000,000	300,000,000
Total SBS52 SPOT										0.00	600,000,000	300,000,000
Total For SBS52										0.00	600,000,000	300,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.71884				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										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
SBS55 On 12/06/2022 Spot Bond					0.00000	101.39277				0.00	400,000,000	100,000,000
Total SBS55 SPOT										0.00	400,000,000	100,000,000
Total For SBS55										0.00	400,000,000	100,000,000
SBS56 On 12/06/2022 Spot Bond			5.03500	104.42256	5.03500	104.40836				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.23260				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.56795				0.00	1,000,000,000	500,000,000
Total SBS58 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS58										0.00	1,000,000,000	500,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.62830				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.48225				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.50627				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.06660				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.59287				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.68125				0.00	4,000,000,000	2,000,000,000
Total SBS66 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS66										0.00	4,000,000,000	2,000,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.35484				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.16829				0.00	0	
Total SBS68 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 SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.83165				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81300	318.39771	1.81300	318.31353				0.00	0	10,000,00
Total SBSI11 SPOT										0.00	0	10,000,00
Total For SBSI11										0.00	0	10,000,00
SBSI14 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	213.55375				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.07274				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.12117				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.97097				0.00	0	1,000,000,00
Total SBT103 SPOT										0.00	0	1,000,000,00
Total For SBT103										0.00	0	1,000,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.99789				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	103.63420				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.02054				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.19000	108.36010	7.19000	108.33919				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.68076				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.31466				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.50363				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.96648				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.47149				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.39306				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	101.18999				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.11012				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.06553				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.16965				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.10432				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.15860				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.17219				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.07528				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.17219				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.33694				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.28851				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.51061				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.21096				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.89000	111.15362	6.89000	111.13306				0.00	0	1,000,000,00
Total SNT03 SPOT										0.00	0	1,000,000,00
Total For SNT03										0.00	0	1,000,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.13831				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.89682				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.02503				0.00	0	2,500,000,00
Total SOLB01 SPOT										0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SOLB01										0.00	0	2,500,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.03168				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.42717				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.94822				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.00943				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.50249				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.63821				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.62423				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.84784				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.37306				0.00	0	500,000,00
Total SPG008 SPOT										0.00	0	500,000,00
Total For SPG008										0.00	0	500,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.29475				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.97392				0.00	200,000,000	100,000,00
Total SPG010 SPOT										0.00	200,000,000	100,000,00
Total For SPG010										0.00	200,000,000	100,000,00
SPG00 On 01/12/2021 Spot Bond					0.00000	100.75044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.61912				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.41779				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.76500	3.76500	3.76500	145.61889				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.39500	114.66391	7.39500	114.64117				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.86000	90.98801	8.86000	90.96657				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.04311				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.21709				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.49000	109.52261	6.49000	109.50349				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.05000	106.46659	5.05000	106.42901				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.87574				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.89944				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	

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 05/04/2027 Spot Bond					0.00000	100.81067				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	314.09621				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.01394				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.90218				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	100.29309				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	148.64812				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.25000	5.25000	5.25000	103.72925				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	106.09164				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	194.14158				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.93530				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.91731				0.00	0	
Total SSN069 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 SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.87307				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.65992				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.64394				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	100.56728				0.00	400,000,000	100,000,000
Total SSN077 SPOT										0.00	400,000,000	100,000,000
Total For SSN077										0.00	400,000,000	100,000,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.22207				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	100.79700				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.97348				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.71999				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.87023				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	215.10874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.39681				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.17603				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.74976				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.98242				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.79849				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.63500	90.58586	9.63500	90.56231				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.79126				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.68400				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.27500	93.77295	4.27500	193.62170				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.07500	88.10399	5.07500	211.39938				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	101.12523				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN107 On 10/02/2023 Spot Bond					0.00000	101.09299				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.53538				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN113 On 10/08/2021 Spot Bond					0.00000	101.06182				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	100.99450				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	100.99450				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	100.91446				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	100.89380				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.68359				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.61243				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.55438				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.99000	106.43261	7.99000	106.40983				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.00668				0.00	0	
Total T14A11 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 T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.21000	103.19429	4.21000	103.18255				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.86039				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.82381				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.90978				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.95168				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.01958	7.21000	102.99527				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.99478				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.00559				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.58696				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	99.92522				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.89771				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.75020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.32670				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.53193				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.63055				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.98203				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.01914				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.43133				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.22939				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.60404				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.98641				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.16131				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond					0.00000	101.03227				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.21000	103.66203	4.21000	103.65024				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.22837				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.19500	103.29783	4.19500	103.28611				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.14374				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.15263				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.06700				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.39415				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.38958				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.17663				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.78236				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.15243				0.00	0	
Total TH14D2 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 TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.00776				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.97961				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	101.76070				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.89280				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.94457				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.90433				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.02868				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.26696				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.31407				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.11459				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.46748				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.07073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.57368				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.86393				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.45979				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.07264				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.84070				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.67192	8.49000	103.64811				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.15594				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.96102				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.91529				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.95553				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.49340	5.76000	102.47733				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	100.99576				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.06158				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.06523				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.05244				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.14017				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.11641				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.44515				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.60025				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.50903				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.03389				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.09964				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.43544				0.00	0	
Total TH17D1 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 TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.80899				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.57876				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.19000	106.55232	6.19000	106.53468				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.29000	110.01429	7.29000	109.99288				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.73675				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.34341				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.87000	106.87947	7.87000	106.85693				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.64106				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.57109				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.90868				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.14628				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.79000	110.73485	6.79000	110.71476			187,404,000,000.00		27,600,000	1,239,343,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN23 SPOT									187,404,000,000.00	27,600,000	1,239,343,80
Total For TN23									187,404,000,000.00	27,600,000	1,239,343,80
TN23/R _{On} 06/11/2023 Spot Bond			100.00000	27.07146	100.00000	27.01187			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 _{On} 19/08/2025 Spot Bond			8.41000	107.84720	8.41000	107.82265			0.00	0	7,172,205,60
Total TN25 SPOT									0.00	0	7,172,205,60
Total For TN25									0.00	0	7,172,205,60
TN25/R _{On} 19/08/2025 Spot Bond			100.00000	16.92611	100.00000	16.88823			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 _{On} 14/11/2027 Spot Bond			9.24000	100.19356	9.24000	100.16896		5,525,520,000,000.00	598,000,000	14,745,682,90	
Total TN27 SPOT								5,525,520,000,000.00	598,000,000	14,745,682,90	
Total For TN27								5,525,520,000,000.00	598,000,000	14,745,682,90	
TN27/R _{On} 14/11/2027 Spot Bond			100.00000	11.05166	100.00000	11.02733			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 _{On} 09/10/2030 Spot Bond			10.60500	102.51574	10.60500	102.48680		4,558,029,000,000.00	429,800,000	3,914,900,00	
Total TN30 SPOT								4,558,029,000,000.00	429,800,000	3,914,900,00	
Total For TN30								4,558,029,000,000.00	429,800,000	3,914,900,00	
TN30/R _{On} 09/10/2030 Spot Bond			8.00000	119.19460	8.00000	119.16907			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 _{On} 09/10/2040 Spot Bond			12.19000	92.59787	12.19000	92.56793		73,140,000,000,000.00	6,000,000,000	8,620,000,00	
Total TN40 SPOT								73,140,000,000,000.00	6,000,000,000	8,620,000,00	
Total For TN40								73,140,000,000,000.00	6,000,000,000	8,620,000,00	
TN40/R _{On} 09/10/2040 Spot Bond			10.75000	103.19708	10.75000	103.16755			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	100.88433			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 _{On} 20/06/2026 Spot Bond					0.00000	100.89428			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.61000	101.78848	7.61000	100.75789				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM` On 20/06/2022 Spot Bond					0.00000	100.76162				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.17111				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A` On 14/11/2022 Spot Bond			6.20000	105.29700	6.20000	105.27953				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.08718				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	101.40308				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	100.52595				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.20537				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.21578				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			6.49000	109.35240	6.49000	109.33332				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A` On 13/04/2022 Spot Bond					0.00000	100.20537				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.21578				0.00	0	
Total TRA4A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TRA4A7									0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.47431	8.62000	102.45069			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.60672			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.04145			0.00	0	
Total TRA4B2 SPOT									0.00	0	
Total For TRA4B2									0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.01339			0.00	0	
Total TRA5B1 SPOT									0.00	0	
Total For TRA5B1									0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.28952			0.00	0	
Total TRA5C1 SPOT									0.00	0	
Total For TRA5C1									0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	99.36877			0.00	0	
Total TSP250 SPOT									0.00	0	
Total For TSP250									0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	99.43250			0.00	270,000,000	270,000,000
Total TSP251 SPOT									0.00	270,000,000	270,000,000
Total For TSP251									0.00	270,000,000	270,000,000
TSP25 On 29/11/2021 Spot Bond					0.00000	98.58260			0.00	0	
Total TSP255 SPOT									0.00	0	
Total For TSP255									0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	97.39344			0.00	0	
Total TSP256 SPOT									0.00	0	
Total For TSP256									0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	96.92097			0.00	0	
Total TSP257 SPOT									0.00	0	
Total For TSP257									0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	96.80035			0.00	0	
Total TSP258 SPOT									0.00	0	
Total For TSP258									0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	96.17780			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.59181				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.87983				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.61065				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.01685				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	102.07158				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.68044				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.52821				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.52821				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.52576				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.44745				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.78438				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC37 On 14/10/2021 Spot Bond					0.00000	100.67118			0.00	0	
Total TWC379 SPOT									0.00	0	
Total For TWC379									0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.52576			0.00	0	
Total TWC380 SPOT									0.00	0	
Total For TWC380									0.00	0	
UG26 On 09/03/2026 Spot Bond			9.81000	109.77318	9.81000	109.74461			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.02677			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.15283			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.21100			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.46296			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.26706			0.00	0	500,000,00
Total VKE10 SPOT									0.00	0	500,000,00
Total For VKE10									0.00	0	500,000,00
VKE11 On 20/04/2023 Spot Bond					0.00000	100.07226			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.91669			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.93946			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.04128			0.00	0	
Total VKE15 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 VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.08165			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.47750			0.00	0	1,000,000,00
Total WHL02 SPOT									0.00	0	1,000,000,00
Total For WHL02									0.00	0	1,000,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.65389			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.20e+017	759,094,361,900	406,273,450,20
Total for SPOT :									1.20e+017	759,094,361,900	406,273,450,20
Total Futures									1.20e+017	759,094,848,260	406,274,782,58
Total Options									0.00	0	120,48
Grand Total:									1.20e+017	759,094,848,260	406,274,903,08