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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2021

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			11.14605	79.11882	11.19387	78.86017			0.00	0	
ES33	On	04/11/2021	Bond Future			11.38067	76.20632	11.43039	75.94532			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.62407	77.09965	11.67590	76.83578			0.00	0	
ES33	On	05/05/2022	Bond Future			11.86971	74.25261	11.92373	73.98577			0.00	0	
ES33	On	04/08/2022	Bond Future			12.12804	75.12105	12.18445	74.85089			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.66979	77.91136	11.72248	77.58819			0.00	0	
ES42	On	04/11/2021	Bond Future			11.89182	74.50288	11.94672	74.17666			0.00	0	4,71
ES42	On	03/02/2022	Bond Future			12.11480	75.37684	12.17204	75.04701			0.00	0	
ES42	On	05/05/2022	Bond Future			12.34782	72.02824	12.40761	71.69463			0.00	0	
ES42	On	04/08/2022	Bond Future			12.58601	72.86913	12.64848	72.53144			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			153.33619	153.33619	153.23719	153.23719			0.00	0	3,71

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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			155.00752	155.00752	154.90831	154.90831			0.00	0	4,76
I2025	On	03/02/2022	Bond Future			155.25523	155.25523	155.15531	155.15531			0.00	0	
I2025	On	05/05/2022	Bond Future			157.12791	157.12791	157.02706	157.02706			0.00	0	
I2025	On	04/08/2022	Bond Future			157.46334	157.46334	157.36144	157.36144			0.00	0	
Total I2025 Future												0.00	0	8,50
Total For I2025												0.00	0	8,50
I2029	On	05/08/2021	Bond Future			113.25841	113.25841	113.25834	113.25834			0.00	0	2,11
I2029	On	04/11/2021	Bond Future			113.32356	113.32356	113.32411	113.32411			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			114.65140	114.65140	114.65228	114.65228			0.00	0	
I2029	On	05/05/2022	Bond Future			114.84545	114.84545	114.84660	114.84660			0.00	0	
I2029	On	04/08/2022	Bond Future			116.26186	116.26186	116.26315	116.26315			0.00	0	
Total I2029 Future												0.00	0	5,05
Total For I2029												0.00	0	5,05
I2033	On	05/08/2021	Bond Future			107.05984	107.05984	107.16463	107.16463			0.00	0	2,11
I2033	On	04/11/2021	Bond Future			106.97885	106.97885	107.08541	107.08541			0.00	0	8,91
I2033	On	03/02/2022	Bond Future			108.23223	108.23223	108.34035	108.34035			0.00	0	
I2033	On	05/05/2022	Bond Future			108.26990	108.26990	108.37951	108.37951			0.00	0	
I2033	On	04/08/2022	Bond Future			109.60515	109.60515	109.71623	109.71623			0.00	0	
Total I2033 Future												0.00	0	11,11
Total For I2033												0.00	0	11,11
I2038	On	05/08/2021	Bond Future			117.12495	117.12495	117.12144	117.12144			0.00	0	6,41
I2038	On	04/11/2021	Bond Future			118.40164	118.40164	118.39876	118.39876			0.00	0	7,56
I2038	On	03/02/2022	Bond Future			118.02436	118.02436	118.02186	118.02186			0.00	0	
I2038	On	05/05/2022	Bond Future			119.44813	119.44813	119.44584	119.44584			0.00	0	
I2038	On	04/08/2022	Bond Future			119.11885	119.11885	119.11658	119.11658			0.00	0	
Total I2038 Future												0.00	0	14,03
Total For I2038												0.00	0	14,03
I2046	On	05/08/2021	Bond Future			106.25263	106.25263	106.24945	106.24945			0.00	0	7,56
I2046	On	04/11/2021	Bond Future			105.57336	105.57336	105.57055	105.57055			0.00	0	18,10
I2046	On	03/02/2022	Bond Future			106.81064	106.81064	106.80801	106.80801			0.00	0	
I2046	On	05/05/2022	Bond Future			106.23104	106.23104	106.22875	106.22875			0.00	0	
I2046	On	04/08/2022	Bond Future			107.54142	107.54142	107.53927	107.53927			0.00	0	
Total I2046 Future												0.00	0	25,65
Total For I2046												0.00	0	25,65
I2050	On	05/08/2021	Bond Future			107.83496	107.83496	107.43230	107.43230			0.00	0	5,71
I2050	On	04/11/2021	Bond Future			109.01022	109.01022	108.60380	108.60380			0.00	0	9,91
I2050	On	03/02/2022	Bond Future			108.32690	108.32690	107.91602	107.91602			0.00	0	
I2050	On	05/05/2022	Bond Future			109.63371	109.63371	109.21812	109.21812			0.00	0	

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			108.98341	108.98341	108.56287	108.56287			0.00	0	
Total I2050 Future												0.00	0	15,65
Total For I2050												0.00	0	15,65
R186	On	05/08/2021	Bond Future			7.35671	115.16388	7.37389	115.08261		6.54	0.00	0	41,95
R186	On	04/11/2021	Bond Future			7.54203	116.39079	7.56016	116.30929		6.17	2,793,378.96	24	74,28
R186	On	03/02/2022	Bond Future			7.73169	112.44452	7.75095	112.36243		6.09	0.00	0	
R186	On	05/05/2022	Bond Future			7.93467	113.77513	7.95522	113.69231		5.85	0.00	0	
R186	On	04/08/2022	Bond Future			8.15820	109.82038	8.18024	109.73657		5.78	0.00	0	
Total R186 Future												2,793,378.96	24	116,22
R186	On	05/08/2021	Bond Future	8.62	Call			5,705.02000	5.70502	5,786,290	7.80	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.00000	0.00000	0,000	7.80	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,749.32000	5.74932	5,830,590	7.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.00000	0.00000	0,000	7.81	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,660.68000	5.66068	5,741,950	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.00000	0.00000	0,000	7.78	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			612.11000	0.61211	584,920	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			170.71000	0.17071	160,340	6.72	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			2,994.40000	2.99440	3,049,050	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			601.28000	0.60128	574,430	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,027.45000	3.02745	3,082,430	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			590.60000	0.59060	564,080	6.30	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,961.49000	2.96149	3,015,800	6.29	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,002.17000	2.00217	2,044,620	6.18	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,064.26000	1.06426	1,025,210	6.18	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,445.68000	5.44568	5,516,810	6.72	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,093.29000	1.09329	1,117,250	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,122.44000	3.12244	3,064,310	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,108.66000	1.10866	1,132,880	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,094.25000	3.09425	3,036,380	5.95	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,124.17000	1.12417	1,148,650	5.96	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,066.21000	3.06621	3,008,600	5.96	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,705.27000	1.70527	1,668,900	5.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,112.30000	3.11230	3,158,320	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,734.37000	1.73437	1,697,570	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,137.34000	3.13734	3,183,570	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,719.77000	1.71977	1,683,180	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,162.46000	3.16246	3,208,910	5.98	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,442.97000	2.44297	2,481,650	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,634.13000	2.63413	2,589,000	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			2,462.49000	2.46249	2,501,370	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,615.57000	2.61557	2,570,640	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			2,482.53000	2.48253	2,521,610	5.74	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,597.54000	2.59754	2,552,810	5.74	0.00	0	
Total R186 Option												0.00	0	30,35
Total For R186												2,793,378.96	24	146,57
R197	On	05/08/2021	Bond Future			322.06080	322.06080	322.07665	322.07665			0.00	0	1,02
R197	On	04/11/2021	Bond Future			325.57121	325.57121	325.58902	325.58902			0.00	0	1,26
R197	On	03/02/2022	Bond Future			321.23735	321.23735	321.25635	321.25635			0.00	0	
R197	On	05/05/2022	Bond Future			325.11286	325.11286	325.13274	325.13274			0.00	0	
R197	On	04/08/2022	Bond Future			320.80773	320.80773	320.82807	320.82807			0.00	0	
Total R197 Future												0.00	0	2,25
Total For R197												0.00	0	2,25
R202	On	05/08/2021	Bond Future			234.48844	234.48844	234.48316	234.48316			0.00	0	3,56
R202	On	04/11/2021	Bond Future			237.04435	237.04435	237.04028	237.04028			0.00	0	9,70
R202	On	03/02/2022	Bond Future			235.49364	235.49364	235.49024	235.49024			0.00	0	
R202	On	05/05/2022	Bond Future			238.33429	238.33429	238.33148	238.33148			0.00	0	
R202	On	04/08/2022	Bond Future			236.85706	236.85706	236.85442	236.85442			0.00	0	
Total R202 Future												0.00	0	13,26
Total For R202												0.00	0	13,26
R2023	On	05/08/2021	Bond Future			4.94202	107.60121	4.96895	107.56026		1.21	0.00	0	3,36
R2023	On	04/11/2021	Bond Future			5.06529	104.84059	5.09714	104.79981		1.15	7,967,884.84	76	13,76
R2023	On	03/02/2022	Bond Future			5.18461	106.04366	5.22415	106.00276		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.30807	103.38778	5.35993	103.34660		0.89	0.00	0	
R2023	On	04/08/2022	Bond Future			5.51114	104.60836	5.58695	104.56639		0.69	0.00	0	
Total R2023 Future												7,967,884.84	76	17,13
R2023	On	05/08/2021	Bond Future	5.30	Call			502.32000	0.50232	542,740	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			0.76000	0.00076	0,230	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			517.29000	0.51729	557,800	1.37	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			0.63000	0.00063	0,190	1.37	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			487.37000	0.48737	527,690	1.36	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			0.92000	0.00092	0,290	1.36	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			349.28000	0.34928	321,860	1.00	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			111.02000	0.11102	123,620	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			363.78000	0.36378	335,600	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			116.54000	0.11654	129,520	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			356.46000	0.35646	328,660	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			122.20000	0.12220	135,560	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		191.11000	0.19111	207,720	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		340.34000	0.34034	316,050	0.85	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		180.13000	0.18013	196,210	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		350.09000	0.35009	325,270	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		185.73000	0.18573	202,080	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		345.33000	0.34533	320,780	0.84	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		99.54000	0.09954	91,150	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		848.07000	0.84807	880,940	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		98.47000	0.09847	90,160	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		834.54000	0.83454	867,240	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		100.63000	0.10063	92,150	0.98	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		841.30000	0.84130	874,090	0.98	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		433.49000	0.43349	460,240	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		183.35000	0.18335	168,130	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		437.38000	0.43738	464,240	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		181.73000	0.18173	166,620	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		429.62000	0.42962	456,260	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		184.98000	0.18498	169,650	0.69	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											7,967,884.84	76	17,13
R2030	On	05/08/2021	Bond Future			8.87669	95.09060	8.91393	94.87967	10.48	57,054,360.00	600	29,36
R2030	On	04/11/2021	Bond Future			9.06273	96.10366	9.10152	95.89103	10.19	9,514,262.34	99	97,3
R2030	On	03/02/2022	Bond Future			9.25486	93.20224	9.29541	92.98745	10.01	0.00	0	
R2030	On	05/05/2022	Bond Future			9.45655	94.30537	9.49899	94.08825	9.50	0.00	0	
R2030	On	04/08/2022	Bond Future			9.67572	91.39474	9.72028	91.17497	9.38	0.00	0	
Total R2030 Future											66,568,622.34	699	126,67
R2030	On	05/08/2021	Bond Future	10.42	Call		8,046.58000	8.04658	8,257,510	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call		1,477.31000	1.47731	1,630,850	10.71	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put		154.14000	0.15414	96,750	10.71	0.00	0	7,50
R2030	On	05/08/2021	Bond Future	8.50	Put		2,403.31000	2.40331	2,193,540	9.76	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		24.56000	0.02456	25,720	9.76	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call		3,252.83000	3.25283	3,457,150	11.40	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		6,671.04000	6.67104	6,881,950	12.52	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		0.02000	0.00002	0,000	12.52	0.00	0	4
R2030	On	05/08/2021	Bond Future	9.75	Call		4,581.79000	4.58179	4,791,900	11.86	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		1.16000	0.00116	0,340	11.86	0.00	0	4
R2030	On	05/08/2021	Bond Future	8.83	Put		845.32000	0.84532	682,540	10.26	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.00000	0.00000	0,000	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,438.69000	7.43869	7,649,620	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			0.00000	0.00000	0,000	12.72	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			1,032.65000	1.03265	856,410	10.19	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			271.25000	0.27125	305,940	10.19	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			7,196.87000	7.19687	6,985,940	9.61	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			11.37000	0.01137	4,760	11.40	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put			486.74000	0.48674	363,450	10.41	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			690.46000	0.69046	778,100	10.41	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			17.14000	0.01714	7,650	11.29	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			2,987.69000	2.98769	3,189,130	11.29	0.00	0	60
R2030	On	05/08/2021	Bond Future	12.10	Call			16,004.52000	16.00452	16,215,450	13.64	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			369.09000	0.36909	417,240	10.26	0.00	0	40
R2030	On	05/08/2021	Bond Future	10.42	Put			0.00000	0.00000	0,000	12.88	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			8,096.99000	8.09699	8,307,920	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			0.00000	0.00000	0,000	12.89	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,996.13000	7.99613	8,207,060	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			0.00000	0.00000	0,000	9.61	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.35	Put			1,426.13000	1.42613	1,336,070	10.26	0.00	0	9,100
R2030	On	04/11/2021	Bond Future	11.26	Call			10,989.38000	10.98938	11,193,960	12.52	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			73.33000	0.07333	65,280	12.52	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.90	Put			629.83000	0.62983	580,440	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			4,872.76000	4.87276	5,036,000	10.81	0.00	0	20
R2030	On	04/11/2021	Bond Future	9.20	Put			1,760.33000	1.76033	1,656,880	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,297.38000	2.29738	2,406,560	10.16	0.00	0	20
R2030	On	04/11/2021	Bond Future	8.27	Put			5,116.90000	5.11690	4,935,550	9.42	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			420.78000	0.42078	452,060	9.42	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,031.05000	3.03105	2,888,280	9.84	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,193.77000	1.19377	1,263,630	9.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			11,799.33000	11.79933	12,006,250	12.52	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			49.07000	0.04907	43,360	12.52	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			7,972.96000	7.97296	8,165,390	11.70	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			211.78000	0.21178	191,580	11.70	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			8,018.53000	8.01853	8,211,240	11.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			208.39000	0.20839	188,470	11.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,927.34000	7.92734	8,119,500	11.68	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put			3,101.97000	3.10197	2,957,440	9.82	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1,152.39000	1.15239	1,220,490	9.82	0.00	0	3,200
R2030	On	04/11/2021	Bond Future	9.30	Call			2,609.94000	2.60994	2,728,110	10.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,531.57000	1.53157	1,437,110	10.22	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			2,773.65000	2.77365	2,896,220	10.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	10.59	Put			215.15000	0.21515	194,680	11.68	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			5,766.32000	5.76632	5,597,110	9.35	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,026.36000	3.02636	3,140,330	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			534.91000	0.53491	502,520	11.36	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,133.55000	4.13355	4,269,840	10.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,615.22000	1.61522	1,536,720	10.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,796.96000	2.79696	2,905,530	9.92	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,508.82000	2.50882	2,402,600	9.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,318.00000	2.31800	2,217,180	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			815.91000	0.81591	861,490	9.35	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,055.67000	3.05567	3,170,310	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,294.96000	2.29496	2,194,810	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,085.13000	3.08513	3,200,430	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,272.10000	2.27210	2,172,610	9.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			1,950.12000	1.95012	1,860,440	10.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,543.35000	3.54335	3,668,460	10.07	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			3,970.43000	3.97043	3,829,910	9.59	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,576.03000	1.57603	1,650,300	9.59	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,310.69000	8.31069	8,493,090	11.36	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			688.93000	0.68893	725,230	8.89	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,448.87000	4.44887	4,580,920	9.80	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,775.47000	1.77547	1,702,720	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,248.78000	5.24878	5,392,260	10.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,512.31000	3.51231	3,394,520	9.42	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,498.46000	6.49846	6,331,960	8.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1,045.29000	1.04529	1,095,910	8.92	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,977.32000	7.97732	7,796,500	8.89	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			2,747.19000	2.74719	2,846,520	9.42	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,803.59000	1.80359	1,729,950	10.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,181.27000	2.18127	2,096,200	9.80	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,283.30000	5.28330	5,427,230	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,789.48000	1.78948	1,716,290	10.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			5,317.89000	5.31789	5,462,260	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			4,912.95000	4.91295	4,768,860	9.15	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,733.87000	1.73387	1,806,900	9.15	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,384.99000	8.38499	8,559,370	10.90	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			925.29000	0.92529	882,550	10.90	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	9.56	Put			3,833.07000	3.83307	3,715,720	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			2,991.67000	2.99167	3,093,070	9.27	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,884.98000	3.88498	3,766,610	9.27	0.00	0	

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	9.55	Call			3,015.49000	3.01549	3,117,400	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,858.96000	3.85896	3,741,100	9.28	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			3,039.41000	3.03941	3,141,830	9.28	0.00	0	
Total R2030 Option												0.00	0	41,55
Total For R2030												66,568,622.34	699	168,27
R2032	On	05/08/2021	Bond Future			9.62270	93.96303	9.66508	93.70223		11.51	0.00	0	10,08
R2032	On	04/11/2021	Bond Future			9.81785	90.81965	9.86190	90.55661		11.84	1,271,475.10	14	122,9
R2032	On	03/02/2022	Bond Future			10.01591	91.86231	10.06178	91.59656		11.22	0.00	0	
R2032	On	05/05/2022	Bond Future			10.21958	88.80286	10.26740	88.53418		11.24	0.00	0	
R2032	On	04/08/2022	Bond Future			10.43345	89.82836	10.48338	89.55639		10.71	0.00	0	
Total R2032 Future												1,271,475.10	14	133,00
R2032	On	05/08/2021	Bond Future	11.36	Call			9,651.41000	9.65141	9,912,210	14.38	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.00000	0.00000	0,000	14.38	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			9,704.10000	9.70410	9,964,900	14.39	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	0,000	14.39	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			9,598.67000	9.59867	9,859,470	14.37	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.00000	0.00000	0,000	14.37	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			155.17000	0.15517	138,370	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,312.75000	10.31275	10,559,210	14.39	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			152.89000	0.15289	136,310	14.39	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,216.05000	10.21605	10,462,070	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			2,294.17000	2.29417	2,153,590	11.67	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,103.79000	2.10379	2,226,250	11.67	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			15,487.12000	15.48712	15,747,830	14.84	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			157.53000	0.15753	140,510	14.36	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			16.11000	0.01611	13,780	14.84	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,264.38000	10.26438	10,510,620	14.38	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			4,111.62000	4.11162	3,915,000	10.98	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			865.15000	0.86515	931,570	10.98	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,150.77000	6.15077	6,346,000	11.96	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,208.63000	1.20863	1,138,110	11.96	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			3,847.09000	3.84709	4,001,830	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			2,201.40000	2.20140	2,090,390	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,476.35000	4.47635	4,300,730	10.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,980.57000	4.98057	5,157,980	11.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,610.30000	1.61030	1,521,960	11.59	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,156.72000	3.15672	3,294,560	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,706.00000	2.70600	2,578,090	11.13	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,377.98000	6.37798	6,167,340	10.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call		1,723.96000	1.72396	1,817,520	10.62	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,196.56000	4.19656	4,358,980	11.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,989.47000	1.98947	1,886,140	11.38	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		2,200.66000	2.20066	2,310,580	10.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,672.56000	3.67256	3,516,730	10.83	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		7,575.03000	7.57503	7,349,980	10.12	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		1,631.23000	1.63123	1,721,360	10.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.43	Call		4,125.64000	4.12564	4,286,550	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		2,030.44000	2.03044	1,925,600	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,161.04000	4.16104	4,322,700	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		2,009.87000	2.00987	1,905,780	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,090.37000	4.09037	4,250,510	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		827.25000	0.82725	882,360	10.16	0.00	0	5
R2032	On	03/02/2022	Bond Future	11.13	Put		1,012.64000	1.01264	951,570	12.21	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,487.14000	4.48714	4,655,470	11.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,834.43000	1.83443	1,737,010	11.45	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		4,328.27000	4.32827	4,156,080	10.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		2,051.19000	2.05119	1,945,580	11.36	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		567.70000	0.56770	608,400	10.12	0.00	0	15
R2032	On	03/02/2022	Bond Future	11.13	Call		6,910.79000	6.91079	7,115,470	12.21	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,063.57000	6.06357	6,245,730	11.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,923.50000	1.92350	1,836,980	11.98	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,101.37000	6.10137	6,284,050	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,908.78000	1.90878	1,822,780	11.99	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,025.83000	6.02583	6,207,470	11.97	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,938.33000	1.93833	1,851,290	11.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,658.23000	4.65823	4,506,850	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,124.77000	3.12477	3,245,990	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,627.88000	4.62788	4,477,130	10.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,150.52000	3.15052	3,272,380	10.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,598.04000	4.59804	4,447,930	10.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,099.49000	3.09949	3,220,080	10.53	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											1,271,475.10	14	137,81
R2035	On	05/08/2021	Bond Future			10.19271	94.37627	10.25015	93.98935	12.75	0.00	0	48,00
R2035	On	04/11/2021	Bond Future			10.38831	90.90755	10.44794	90.51712	13.23	0.00	0	80,86
R2035	On	03/02/2022	Bond Future			10.59008	91.95090	10.65215	91.55620	12.57	0.00	0	
R2035	On	05/05/2022	Bond Future			10.78933	88.56087	10.85388	88.16178	12.68	0.00	0	
R2035	On	04/08/2022	Bond Future			11.00043	89.58105	11.06771	89.17711	12.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2035 Future												0.00	0	128,86	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	11.70		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			44,217.92000	44.21792	43,831,000	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			3,418.46000	3.41846	3,790,860	13.41		0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			22.87000	0.02287	8,350	13.41		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put			1,712.04000	1.71204	1,371,990	11.64		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			44,101.34000	44.10134	43,714,420	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			147.25000	0.14725	194,120	11.64		0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put			44,334.63000	44.33463	43,947,710	11.70		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,088.36000	7.08836	7,475,190	15.03		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			0.11000	0.00011	0,020	15.03		0.00	0	10
R2035	On	04/11/2021	Bond Future	10.12	Call			1,415.97000	1.41597	1,553,090	12.33		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,927.86000	1.92786	1,758,740	13.08		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,040.76000	3.04076	3,262,070	13.08		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			18,581.62000	18.58162	18,970,360	16.69		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			388.05000	0.38805	340,600	14.89		0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			4,994.19000	4.99419	5,280,160	13.65		0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			1,002.94000	1.00294	898,480	13.65		0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			3,162.18000	3.16218	2,927,820	12.52		0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,389.86000	1.38986	1,525,280	12.31		0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			3,593.98000	3.59398	3,340,670	12.33		0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			129.85000	0.12985	111,770	16.28		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,341.88000	12.34188	12,714,460	16.30		0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			128.05000	0.12805	110,200	16.30		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,240.22000	12.24022	12,612,350	16.26		0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			8.97000	0.00897	7,280	16.69		0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			8,331.99000	8.33199	8,674,970	14.89		0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			2,965.36000	2.96536	3,183,480	13.06		0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,980.79000	1.98079	1,808,480	13.06		0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			3,635.48000	3.63548	3,380,470	12.31		0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			131.67000	0.13167	113,370	16.26		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,723.18000	1.72318	1,879,250	12.52		0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			12,291.07000	12.29107	12,663,420	16.28		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call			5,563.80000	5.56380	5,863,150	13.85		0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			844.20000	0.84420	753,120	13.85		0.00	0	30
R2035	On	03/02/2022	Bond Future	10.26	Put			4,569.29000	4.56929	4,324,310	11.75		0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,032.30000	2.03230	2,182,020	11.75		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	11.73	Call			7,585.49000	7.58549	7,892,660	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			5,228.60000	5.22860	4,962,980	11.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,626.32000	1.62632	1,755,400	11.54	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call			6,060.39000	6.06039	6,340,460	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			970.78000	0.97078	893,210	13.72	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,589.93000	5.58993	5,859,770	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,736.96000	1.73696	1,612,100	12.85	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put			7,248.11000	7.24811	6,936,710	11.36	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			903.06000	0.90306	986,360	11.36	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			5,381.21000	5.38121	5,646,150	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			1,120.18000	1.12018	1,032,650	13.48	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,583.70000	4.58370	4,827,620	12.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			2,235.05000	2.23505	2,084,270	12.60	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put			1,807.50000	1.80750	1,678,740	12.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,340.15000	5.34015	5,604,080	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,844.69000	1.84469	1,713,920	12.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,557.68000	1.55768	1,443,050	12.99	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.65	Call			3,215.88000	3.21588	3,415,240	12.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			3,229.51000	3.22951	3,034,170	12.23	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.05	Put			2,190.80000	2.19080	2,042,210	12.62	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			4,228.36000	4.22836	3,995,020	11.87	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,282.82000	2.28282	2,444,180	11.87	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,280.49000	8.28049	8,597,620	13.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,826.01000	1.82601	1,696,250	12.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,422.37000	5.42237	5,688,310	12.80	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			4,661.23000	4.66123	4,907,340	12.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,797.77000	6.79777	7,073,910	13.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			2,085.21000	2.08521	1,962,260	13.36	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,715.44000	6.71544	6,990,080	13.33	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			2,116.68000	2.11668	1,992,230	13.33	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,756.57000	6.75657	7,031,970	13.34	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			2,100.88000	2.10088	1,977,190	13.34	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			5,328.94000	5.32894	5,103,880	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			3,280.43000	3.28043	3,457,430	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			5,397.81000	5.39781	5,170,870	11.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			3,308.02000	3.30802	3,485,960	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			5,363.46000	5.36346	5,137,460	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			3,335.37000	3.33537	3,514,250	11.73	0.00	0	
Total R2035 Option												0.00	0	13,18

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2035												0.00	0	142,05
R2037	On	05/08/2021			10.45176	85.43558	10.51407	85.01713		14.02		0.00	0	57,74
R2037	On	04/11/2021			10.63946	86.34581	10.70408	85.92336		13.83		0.00	0	120,38
R2037	On	03/02/2022			10.83303	83.08218	10.90020	82.65515		13.83		0.00	0	
R2037	On	05/05/2022			11.03198	84.06579	11.10182	83.63385		13.30		0.00	0	
R2037	On	04/08/2022			11.24457	80.77990	11.31735	80.34280		13.38		0.00	0	
Total R2037 Future												0.00	0	178,14
R2037	On	05/08/2021	12.27	Call			10,626.62000	10.62662	11,045,070	17.90		0.00	0	
R2037	On	05/08/2021	12.27	Put			0.00000	0.00000	0,000	17.90		0.00	0	
R2037	On	05/08/2021	12.28	Call			10,681.20000	10.68120	11,099,650	17.91		0.00	0	
R2037	On	05/08/2021	12.28	Put			0.00000	0.00000	0,000	17.91		0.00	0	
R2037	On	05/08/2021	12.26	Call			10,571.97000	10.57197	10,990,420	17.88		0.00	0	
R2037	On	05/08/2021	12.26	Put			0.00000	0.00000	0,000	17.88		0.00	0	
R2037	On	04/11/2021	12.81	Put			127.24000	0.12724	108,410	17.18		0.00	0	
R2037	On	04/11/2021	11.49	Call			5,690.39000	5.69039	6,019,550	14.56		0.00	0	60
R2037	On	04/11/2021	12.82	Call			12,365.05000	12.36505	12,768,900	17.20		0.00	0	
R2037	On	04/11/2021	12.82	Put			125.52000	0.12552	106,920	17.20		0.00	0	
R2037	On	04/11/2021	12.83	Call			12,414.54000	12.41454	12,818,620	17.22		0.00	0	
R2037	On	04/11/2021	12.83	Put			123.82000	0.12382	105,450	17.22		0.00	0	
R2037	On	04/11/2021	12.81	Call			12,315.53000	12.31553	12,719,150	17.18		0.00	0	
R2037	On	04/11/2021	12.30	Call			9,754.55000	9.75455	10,141,660	16.20		0.00	0	
R2037	On	04/11/2021	12.30	Put			256.97000	0.25697	221,630	16.20		0.00	0	60
R2037	On	04/11/2021	11.49	Put			796.97000	0.79697	703,680	14.56		0.00	0	
R2037	On	03/02/2022	11.45	Call			5,230.66000	5.23066	5,516,330	14.04		0.00	0	
R2037	On	03/02/2022	11.45	Put			1,855.53000	1.85553	1,714,170	14.04		0.00	0	
R2037	On	03/02/2022	11.46	Call			5,271.20000	5.27120	5,557,960	14.05		0.00	0	
R2037	On	03/02/2022	11.46	Put			1,836.61000	1.83661	1,696,340	14.05		0.00	0	
R2037	On	03/02/2022	11.47	Call			5,311.63000	5.31163	5,599,480	14.06		0.00	0	
R2037	On	03/02/2022	11.47	Put			1,817.65000	1.81765	1,678,470	14.06		0.00	0	
R2037	On	05/05/2022	11.82	Put			2,200.49000	2.20049	2,062,270	13.92		0.00	0	
R2037	On	05/05/2022	11.83	Call			6,491.53000	6.49153	6,786,090	13.94		0.00	0	
R2037	On	05/05/2022	11.83	Put			2,183.88000	2.18388	2,046,500	13.94		0.00	0	
R2037	On	05/05/2022	11.84	Call			6,532.07000	6.53207	6,827,460	13.95		0.00	0	
R2037	On	05/05/2022	11.84	Put			2,167.66000	2.16766	2,031,110	13.95		0.00	0	
R2037	On	05/05/2022	11.82	Call			6,451.32000	6.45132	6,745,040	13.92		0.00	0	
R2037	On	04/08/2022	10.89	Call			3,060.42000	3.06042	3,245,590	12.91		0.00	0	
R2037	On	04/08/2022	10.89	Put			5,678.36000	5.67836	5,426,430	12.91		0.00	0	
R2037	On	04/08/2022	10.90	Call			3,086.73000	3.08673	3,272,920	12.92		0.00	0	
R2037	On	04/08/2022	10.90	Put			5,641.97000	5.64197	5,391,060	12.92		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.91	Call			3,113.47000	3.11347	3,300,680	12.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			5,606.09000	5.60609	5,356,200	12.93	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												0.00	0	179,34
R2040	On	05/08/2021	Bond Future			10.59638	87.43462	10.65363	87.02292		14.56	0.00	0	31,32
R2040	On	04/11/2021	Bond Future			10.77985	88.36617	10.83923	87.95055		14.37	0.00	0	83,07
R2040	On	03/02/2022	Bond Future			10.96899	84.87550	11.03072	84.45539		14.41	0.00	0	
R2040	On	05/05/2022	Bond Future			11.16287	85.88036	11.22706	85.45543		13.83	0.00	0	
R2040	On	04/08/2022	Bond Future			11.36976	82.36467	11.43666	81.93470		13.92	0.00	0	
Total R2040 Future												0.00	0	114,33
R2040	On	05/08/2021	Bond Future	12.48	Call			11,665.68000	11.66568	12,077,380	18.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			0.00000	0.00000	0,000	18.81	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			11,722.44000	11.72244	12,134,140	18.83	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			0.87000	0.00087	0,180	16.43	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			6,064.86000	6.06486	6,475,870	16.43	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			23,147.49000	23.14749	23,559,190	19.87	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			0.00000	0.00000	0,000	18.83	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			11,608.85000	11.60885	12,020,550	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	90
R2040	On	05/08/2021	Bond Future	12.47	Put			0.00000	0.00000	0,000	18.79	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			56.54000	0.05654	23,770	14.70	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			2,824.51000	2.82451	3,203,440	14.70	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			12,862.94000	12.86294	13,257,250	18.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			158.56000	0.15856	137,250	18.15	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			12,759.34000	12.75934	13,153,140	18.11	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			162.71000	0.16271	140,890	18.11	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			12,811.14000	12.81114	13,205,200	18.13	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			160.60000	0.16060	139,040	18.13	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			2,011.53000	2.01153	1,871,140	14.81	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,652.50000	5.65250	5,933,280	14.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			1,992.02000	1.99202	1,852,690	14.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,565.20000	5.56520	5,843,860	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			2,031.22000	2.03122	1,889,770	14.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,608.80000	5.60880	5,888,520	14.81	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1,032.98000	1.03298	964,360	16.08	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call			6,665.73000	6.66573	6,952,350	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			2,349.14000	2.34914	2,210,830	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,707.84000	6.70784	6,995,310	14.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			2,330.72000	2.33072	2,193,260	14.28	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
R2040	On	05/05/2022	Bond Future	11.90	Call			6,623.68000	6.62368	6,909,440	14.25	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put			10,963.06000	10.96306	10,607,720	12.60	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call			807.77000	0.80777	877,360	12.60	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			6,613.31000	6.61331	6,331,900	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			2,096.94000	2.09694	2,240,460	12.88	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call			11,743.38000	11.74338	12,099,690	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			2,367.70000	2.36770	2,228,530	14.25	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			5,928.18000	5.92818	5,681,410	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3,287.16000	3.28716	3,471,390	13.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			5,889.47000	5.88947	5,643,730	13.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			3,315.53000	3.31553	3,500,780	13.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			5,850.65000	5.85065	5,605,930	13.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,258.59000	3.25859	3,441,790	13.33	0.00	0	
Total R2040 Option												0.00	0	6,30
Total For R2040												0.00	0	120,65
R2044	On	05/08/2021	Bond Future			10.65064	84.14329	10.70780	83.72578		15.17	252,429,870.00	3,000	27,45
R2044	On	04/11/2021	Bond Future			10.82575	85.03979	10.88504	84.61826		14.95	255,119,370.00	3,000	52,20
R2044	On	03/02/2022	Bond Future			11.00604	81.63602	11.06767	81.20996		15.00	0.00	0	
R2044	On	05/05/2022	Bond Future			11.19044	82.60258	11.25452	82.17165		14.40	0.00	0	
R2044	On	04/08/2022	Bond Future			11.38688	79.17422	11.45366	78.73821		14.49	0.00	0	
Total R2044 Future												507,549,240.00	6,000	79,70
R2044	On	05/08/2021	Bond Future	12.60	Call			12,065.32000	12.06532	12,482,830	20.28	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			0.00000	0.00000	0,000	20.28	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			12,121.01000	12.12101	12,538,520	20.31	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			0.00000	0.00000	0,000	20.31	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			12,009.55000	12.00955	12,427,060	20.26	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			0.00000	0.00000	0,000	20.26	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			12,626.36000	12.62636	13,026,970	18.44	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			150.64000	0.15064	129,720	18.44	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			12,523.29000	12.52329	12,923,400	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			154.60000	0.15460	133,180	18.39	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			12,574.84000	12.57484	12,975,210	18.42	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			152.60000	0.15260	131,440	18.42	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			2,043.92000	2.04392	1,900,660	15.46	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			5,617.45000	5.61745	5,901,340	15.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			2,024.02000	2.02402	1,881,850	15.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			5,529.51000	5.52951	5,811,240	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			2,063.79000	2.06379	1,919,460	15.44	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			5,573.54000	5.57354	5,856,340	15.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/05/2022	Bond Future	11.92	Call		6.629.68000	6.62968	6,919,870	14.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,374.88000	2.37488	2,234,140	14.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,672.01000	6.67201	6,963,070	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,356.22000	2.35622	2,216,350	14.88	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,587.67000	6.58767	6,876,980	14.85	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,393.95000	2.39395	2,252,330	14.85	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,837.61000	5.83761	5,590,820	13.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,374.18000	3.37418	3,564,450	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,798.45000	5.79845	5,552,710	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,403.24000	3.40324	3,594,560	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,759.19000	5.75919	5,514,500	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,344.92000	3.34492	3,534,140	13.92	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											507,549,240.00	6,000	79,700
R2048	On	05/08/2021	Bond Future			10.58057	87.70682	10.64276	87.23688	14.79	513,084,897.00	5,850	62,600
R2048	On	04/11/2021	Bond Future			10.75190	84.23011	10.81647	83.75562	15.35	492,746,143.50	5,850	166,500
R2048	On	03/02/2022	Bond Future			10.92785	85.19676	10.99501	84.71717	14.58	0.00	0	
R2048	On	05/05/2022	Bond Future			11.10030	81.79004	11.17012	81.30491	14.77	0.00	0	
R2048	On	04/08/2022	Bond Future			11.28174	82.73103	11.35445	82.24014	14.07	0.00	0	
Total R2048 Future											1,005,831,040.50	11,700	229,100
R2048	On	05/08/2021	Bond Future	12.51	Call		12,208.08000	12.20808	12,678,020	19.97	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		0.00000	0.00000	0,000	19.97	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		12,264.72000	12.26472	12,734,660	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		0.00000	0.00000	0,000	20.00	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,026.79000	4.02679	4,487,020	15.41	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		1,379.10000	1.37910	1,016,590	13.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Call		2,044.97000	2.04497	2,436,040	14.55	0.00	0	1,300
R2048	On	05/08/2021	Bond Future	10.60	Put		888.79000	0.88879	600,420	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		0.00000	0.00000	0,000	19.94	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		5,090.46000	5.09046	4,620,940	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		1.64000	0.00164	2,060	13.91	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		13.86000	0.01386	4,150	15.41	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,151.35000	12.15135	12,621,290	19.94	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		566.17000	0.56617	747,740	13.87	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		293.42000	0.29342	400,850	13.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		2,705.31000	2.70531	2,257,600	13.75	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		56.71000	0.05671	78,940	13.75	0.00	0	1,300
R2048	On	05/08/2021	Bond Future	10.90	Put		149.16000	0.14916	70,290	14.55	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,983.48000	9.98348	9,538,970	13.88	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 Interr
R2048	On	04/11/2021	Bond Future	9.60	Call		174.15000	0.17415	204,130	13.88	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		12,911.52000	12.91152	13,361,520	19.43	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		168.18000	0.16818	143,690	19.43	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,963.45000	12.96345	13,413,730	19.45	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,565.23000	2.56523	2,799,940	15.08	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.30	Put		4,969.68000	4.96968	4,623,190	14.22	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		166.08000	0.16608	141,870	19.45	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,859.53000	12.85953	13,309,250	19.40	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		170.30000	0.17030	145,530	19.40	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,036.25000	1.03625	1,164,250	14.22	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Put		5,555.73000	5.55573	5,189,440	14.04	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		822.85000	0.82285	931,050	14.04	0.00	0	1,0!
R2048	On	04/11/2021	Bond Future	10.80	Put		2,685.80000	2.68580	2,446,020	15.08	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,452.12000	5.45212	5,767,190	14.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		2,131.42000	2.13142	1,966,900	14.85	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,496.11000	5.49611	5,812,460	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		2,109.49000	2.10949	1,946,250	14.86	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,408.24000	5.40824	5,722,030	14.84	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,153.57000	2.15357	1,987,770	14.84	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		2,448.33000	2.44833	2,288,230	15.08	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,581.35000	6.58135	6,907,400	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,428.53000	2.42853	2,269,450	15.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,624.52000	6.62452	6,951,590	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,408.87000	2.40887	2,250,810	15.10	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,538.24000	6.53824	6,863,270	15.08	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,372.99000	3.37299	3,586,660	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,888.81000	5.88881	5,611,590	13.45	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,403.07000	3.40307	3,617,960	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,847.98000	5.84798	5,571,980	13.46	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,343.05000	3.34305	3,555,500	13.44	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,929.88000	5.92988	5,651,440	13.44	0.00	0	
Total R2048 Option											0.00	0	4,7!
Total For R2048											1,005,831,040.50	11,700	233,8!
R209	On	05/08/2021	Bond Future			10.19083	72.61252	10.23797	72.33648	14.13	0.00	0	11,4!
R209	On	04/11/2021	Bond Future			10.36499	70.24637	10.41376	69.96778	14.62	0.00	0	32,9!
R209	On	03/02/2022	Bond Future			10.54045	71.05285	10.59096	70.77131	13.95	0.00	0	
R209	On	05/05/2022	Bond Future			10.71904	68.75237	10.77140	68.46762	14.04	0.00	0	
R209	On	04/08/2022	Bond Future			10.90431	69.54456	10.95863	69.25642	13.43	0.00	0	
Total R209 Future											0.00	0	44,3!

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	11.80	Call		8,334.41000	8.33441	8,610,450	17.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.00000	0.00000	0,000	17.58	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,383.04000	8.38304	8,659,080	17.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.00000	0.00000	0,000	17.60	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,285.72000	8.28572	8,561,760	17.56	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.00000	0.00000	0,000	17.56	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		317.78000	0.31778	352,320	12.89	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,280.59000	9.28059	9,539,070	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		179.10000	0.17910	158,990	17.87	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,324.56000	9.32456	9,583,280	17.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,370.75000	2.37075	2,516,710	14.62	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		176.59000	0.17659	156,720	17.89	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,236.57000	9.23657	9,494,800	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		181.61000	0.18161	161,250	17.85	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,881.97000	1.88197	1,749,340	14.62	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,811.41000	5.81141	5,567,360	12.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,065.32000	1.06532	1,151,160	13.87	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,480.04000	3.48004	3,287,290	13.87	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,486.84000	8.48684	8,740,330	17.51	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		231.00000	0.23100	205,900	17.51	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,819.67000	1.81967	1,715,980	14.25	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,234.41000	4.23441	4,413,020	14.27	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,801.83000	1.80183	1,698,900	14.27	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,164.36000	4.16436	4,341,450	14.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,837.49000	1.83749	1,733,040	14.24	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,199.42000	4.19942	4,377,270	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,413.41000	5.41341	5,603,970	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,921.29000	1.92129	1,827,100	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,448.22000	5.44822	5,639,360	14.52	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,905.83000	1.90583	1,812,220	14.52	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,378.89000	5.37889	5,568,850	14.49	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,937.09000	1.93709	1,842,300	14.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,732.31000	4.73231	4,567,810	12.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,695.19000	2.69519	2,817,450	12.90	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,795.59000	4.79559	4,629,710	12.90	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,718.67000	2.71867	2,841,610	12.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,763.87000	4.76387	4,598,670	12.91	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,742.24000	2.74224	2,865,880	12.92	0.00	0	
Total R209 Option											0.00	0	27,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209											0.00	0	71,84
R210	On	05/08/2021			209.28409	209.28409	208.65769	208.65769			0.00	0	1,24
R210	On	04/11/2021			208.77984	208.77984	208.14775	208.14775			0.00	0	1,48
R210	On	03/02/2022			211.22628	211.22628	210.58744	210.58744			0.00	0	
R210	On	05/05/2022			210.94247	210.94247	210.29628	210.29628			0.00	0	
R210	On	04/08/2022			213.54420	213.54420	212.89030	212.89030			0.00	0	
Total R210 Future											0.00	0	2,73
Total For R210											0.00	0	2,73
R212	On	05/08/2021			173.19394	173.19394	173.16179	173.16179			0.00	0	1,38
R212	On	04/11/2021			175.08173	175.08173	175.05016	175.05016			0.00	0	4,73
Total R212 Future											0.00	0	1,80
Total For R212											0.00	0	1,80
R213	On	05/08/2021			9.25186	89.02956	9.29413	88.79036		11.11	0.00	0	1,73
R213	On	04/11/2021			9.43865	86.44917	9.48258	86.20791		11.38	0.00	0	8,95
R213	On	03/02/2022			9.63127	87.44121	9.67704	87.19750		10.79	0.00	0	
R213	On	05/05/2022			9.82277	84.94375	9.87047	84.69733		10.73	0.00	0	
R213	On	04/08/2022			10.02710	85.92635	10.07692	85.67695		10.16	0.00	0	
Total R213 Future											0.00	0	10,72
R213	On	05/08/2021	10.85	Call			8,233.38000	8.23338	8,472,580	13.55	0.00	0	
R213	On	05/08/2021	10.85	Put			0.00000	0.00000	0,000	13.55	0.00	0	
R213	On	05/08/2021	10.86	Call			8,282.88000	8.28288	8,522,080	13.56	0.00	0	
R213	On	05/08/2021	10.14	Call			4,611.18000	4.61118	4,849,720	12.47	0.00	0	
R213	On	05/08/2021	10.14	Put			0.90000	0.00090	0,240	12.47	0.00	0	
R213	On	05/08/2021	9.34	Put			447.06000	0.44706	318,900	10.83	0.00	0	
R213	On	05/08/2021	10.86	Put			0.00000	0.00000	0,000	13.56	0.00	0	
R213	On	05/08/2021	10.84	Call			8,183.84000	8.18384	8,423,040	13.54	0.00	0	
R213	On	05/08/2021	9.34	Call			705.66000	0.70566	816,700	10.83	0.00	0	
R213	On	05/08/2021	10.84	Put			0.00000	0.00000	0,000	13.54	0.00	0	
R213	On	05/08/2021	10.78	Call			7,885.72000	7.88572	8,124,920	13.47	0.00	0	
R213	On	05/08/2021	10.78	Put			0.00000	0.00000	0,000	13.47	0.00	0	
R213	On	04/11/2021	11.11	Call			8,540.38000	8.54038	8,761,480	13.58	0.00	0	
R213	On	04/11/2021	11.11	Put			194.14000	0.19414	173,980	13.58	0.00	0	
R213	On	04/11/2021	11.09	Call			8,450.46000	8.45046	8,671,030	13.55	0.00	0	
R213	On	04/11/2021	11.09	Put			200.15000	0.20015	179,460	13.55	0.00	0	
R213	On	04/11/2021	11.10	Call			8,495.38000	8.49538	8,716,220	13.56	0.00	0	
R213	On	04/11/2021	11.10	Put			197.09000	0.19709	176,670	13.56	0.00	0	
R213	On	03/02/2022	10.60	Call			5,810.23000	5.81023	5,990,700	11.65	0.00	0	
R213	On	03/02/2022	10.60	Put			1,084.09000	1.08409	1,020,850	11.65	0.00	0	4,73
R213	On	03/02/2022	10.00	Call			3,656.14000	3.65614	3,800,300	10.97	0.00	0	

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	10.00	Put			1,962.05000	1.96205	1,862,500	10.97	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			4,059.03000	4.05903	3,900,200	10.37	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,505.39000	4.50539	4,666,200	11.22	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,530.05000	1.53005	1,447,150	11.22	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			2,927.74000	2.92774	3,054,300	10.80	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,488.33000	2.48833	2,371,180	10.80	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,676.72000	5.67672	5,487,140	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,440.96000	1.44096	1,520,470	10.30	0.00	0	2
R213	On	03/02/2022	Bond Future	10.15	Call			4,157.60000	4.15760	4,311,960	11.12	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,691.65000	1.69165	1,602,300	11.12	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,433.57000	2.43357	2,546,380	10.67	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,951.35000	2.95135	2,820,450	10.67	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,453.20000	6.45320	6,253,220	9.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,584.26000	1.58426	1,669,140	10.37	0.00	0	4
R213	On	03/02/2022	Bond Future	9.97	Call			3,561.17000	3.56117	3,703,190	10.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,022.58000	2.02258	1,920,890	10.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,592.70000	3.59270	3,735,440	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			2,002.24000	2.00224	1,901,270	10.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,529.52000	3.52952	3,670,830	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			844.86000	0.84486	898,990	9.97	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put			1,011.09000	1.01109	951,300	11.74	0.00	0	2
R213	On	03/02/2022	Bond Future	10.17	Call			4,226.33000	4.22633	4,382,010	11.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,658.17000	1.65817	1,570,140	11.14	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put			4,302.98000	4.30298	4,138,780	10.30	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,042.85000	2.04285	1,940,450	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call			643.99000	0.64399	687,720	9.91	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call			6,081.49000	6.08149	6,265,410	11.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			5,541.37000	5.54137	5,709,620	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,691.97000	1.69197	1,613,800	11.26	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			5,576.42000	5.57642	5,745,160	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,678.53000	1.67853	1,600,850	11.28	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			5,506.38000	5.50638	5,674,130	11.25	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,705.52000	1.70552	1,626,850	11.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,967.70000	3.96770	3,833,410	9.94	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			3,000.76000	3.00076	3,116,460	9.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,941.49000	3.94149	3,807,790	9.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			3,025.03000	3.02503	3,141,310	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,915.08000	3.91508	3,781,960	9.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			2,976.26000	2.97626	3,091,370	9.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option													0.00	0	2,85
Total For R213													0.00	0	13,57
R214	On	05/08/2021	Bond Future			10.59569	69.36761	10.64784	69.05717		15.05		0.00	0	10,92
R214	On	04/11/2021	Bond Future			10.76855	66.82978	10.82254	66.51643		15.63		0.00	0	17,18
R214	On	03/02/2022	Bond Future			10.94578	67.59672	11.00178	67.28003		14.88		0.00	0	
R214	On	05/05/2022	Bond Future			11.11954	65.11692	11.17760	64.79659		15.04		0.00	0	
R214	On	04/08/2022	Bond Future			11.30202	65.86600	11.36231	65.54186		14.36		0.00	0	
Total R214 Future													0.00	0	28,10
R214	On	05/08/2021	Bond Future	12.02	Call			7,407.69000	7.40769	7,718,120	18.53		0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			0.01000	0.00001	0,000	18.53		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			7,456.71000	7.45671	7,767,140	18.56		0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			0.01000	0.00001	0,000	18.56		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			7,358.61000	7.35861	7,669,040	18.51		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			0.01000	0.00001	0,000	18.51		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call			8,703.11000	8.70311	8,989,920	18.76		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put			224.31000	0.22431	197,770	18.76		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call			8,746.31000	8.74631	9,033,440	18.78		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put			221.28000	0.22128	195,060	18.78		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call			8,789.54000	8.78954	9,076,980	18.80		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put			218.35000	0.21835	192,440	18.80		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			1,886.87000	1.88687	1,769,120	15.07		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call			4,055.34000	4.05534	4,252,520	15.04		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			1,925.54000	1.92554	1,806,030	15.04		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			4,089.21000	4.08921	4,287,270	15.05		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			1,906.03000	1.90603	1,787,400	15.05		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			4,123.36000	4.12336	4,322,300	15.07		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,110.66000	5.11066	5,319,940	15.29		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			2,083.77000	2.08377	1,972,720	15.29		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,043.98000	5.04398	5,251,860	15.27		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			2,118.96000	2.11896	2,006,510	15.27		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,077.18000	5.07718	5,285,770	15.28		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			2,101.19000	2.10119	1,989,450	15.28		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,818.83000	4.81883	4,633,740	13.71		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,742.05000	2.74205	2,881,890	13.72		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,786.49000	4.78649	4,602,190	13.72		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,694.15000	2.69415	2,832,420	13.70		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,851.35000	4.85135	4,665,480	13.70		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,718.05000	2.71805	2,857,100	13.71		0.00	0	
Total R214 Option													0.00	0	

Contract Details	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	28,10
Total for Bond										1,591,981,641.74	18,513	1,444,22
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total E170 Future										0.00	0	
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/08/2021 GOVI			791.45100	791.45100	789.01500	789.01500			0.00	0	
GOVI On 04/11/2021 GOVI			799.97200	799.97200	797.51400	797.51400			0.00	0	97
GOVI On 03/02/2022 GOVI			809.14900	809.14900	806.66500	806.66500			0.00	0	
GOVI On 05/05/2022 GOVI			818.71400	818.71400	816.20300	816.20300			0.00	0	
GOVI On 04/08/2022 GOVI			828.51600	828.51600	825.97500	825.97500			0.00	0	
Total GOVI Future									0.00	0	95
GOVI On 05/08/2021 GOVI	719.14	Call			698,750.00000	69.87500	723,110,000		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			698,650.00000	69.86500	723,010,000		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			698,850.00000	69.88500	723,210,000		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			691,140.00000	69.11400	715,720,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			691,040.00000	69.10400	715,620,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			690,940.00000	69.09400	715,520,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			139,050.00000	13.90500	163,890,000		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			139,250.00000	13.92500	164,090,000		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			139,150.00000	13.91500	163,990,000		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			279,530.00000	27.95300	304,640,000		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			279,730.00000	27.97300	304,840,000		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			279,630.00000	27.96300	304,740,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			67,050.00000	6.70500	92,460,000		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	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		66,950.00000	6.69500	92,360,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		67,150.00000	6.71500	92,560,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	95
Total for GOVI											0.00	0	95
AL37	On	05/08/2021	Index Future			797.61600	797.61600	797.08400	797.08400		0.00	0	
AL37	On	04/11/2021	Index Future			806.20300	806.20300	805.67000	805.67000		0.00	0	
AL37	On	03/02/2022	Index Future			815.45200	815.45200	814.91500	814.91500		0.00	0	
AL37	On	05/05/2022	Index Future			825.09100	825.09100	824.55000	824.55000		0.00	0	
AL37	On	04/08/2022	Index Future			834.96900	834.96900	834.42200	834.42200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/08/2021	Index Future			911.82600	911.82600	909.54500	909.54500		0.00	0	
AL7T	On	04/11/2021	Index Future			921.64300	921.64300	919.34200	919.34200		0.00	0	
AL7T	On	03/02/2022	Index Future			932.21600	932.21600	929.89200	929.89200		0.00	0	
AL7T	On	05/05/2022	Index Future			943.23500	943.23500	940.88600	940.88600		0.00	0	
AL7T	On	04/08/2022	Index Future			954.52800	954.52800	952.15100	952.15100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/08/2021	Index Future			801.26300	801.26300	798.80800	798.80800		144,227,340.00	18	3
ALBI	On	04/11/2021	Index Future			809.88900	809.88900	807.41200	807.41200		145,780,020.00	18	1
ALBI	On	03/02/2022	Index Future			819.18000	819.18000	816.67700	816.67700		0.00	0	
ALBI	On	05/05/2022	Index Future			828.86400	828.86400	826.33300	826.33300		0.00	0	
ALBI	On	04/08/2022	Index Future			838.78700	838.78700	836.22600	836.22600		0.00	0	
Total ALBI Future											290,007,360.00	36	15
Total For ALBI											290,007,360.00	36	15
IGOV	On	05/08/2021	Index Future			289.40000	289.40000	289.11900	289.11900		0.00	0	
IGOV	On	04/11/2021	Index Future			292.58800	292.58800	292.30500	292.30500		0.00	0	4
IGOV	On	03/02/2022	Index Future			296.01600	296.01600	295.73100	295.73100		0.00	0	
IGOV	On	05/05/2022	Index Future			299.58500	299.58500	299.29700	299.29700		0.00	0	
IGOV	On	04/08/2022	Index Future			303.24100	303.24100	302.95000	302.95000		0.00	0	
Total IGOV Future											0.00	0	47
Total For IGOV											0.00	0	47
Total for Index											290,007,360.00	36	63
JIBAR F	On	18/08/2021	Jibar Future			3.69500	96.30500	3.69500	96.30500		0.00	0	

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 15/09/2021		Jibar Future	3.71500	96.28500	3.71500	96.28500				0.00	0	30,00
JIBAR f On 20/10/2021		Jibar Future	3.81000	96.19000	3.83000	96.17000				0.00	0	
JIBAR f On 17/11/2021		Jibar Future	3.84000	96.16000	3.86000	96.14000				0.00	0	
JIBAR f On 15/12/2021		Jibar Future	3.96500	96.03500	3.99500	96.00500				0.00	0	
JIBAR f On 19/01/2022		Jibar Future	4.00000	96.00000	4.03000	95.97000				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.19000	95.81000	4.23000	95.77000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	4.55000	95.45000	4.58500	95.41500				0.00	0	47
JIBAR f On 21/09/2022		Jibar Future	4.76000	95.24000	4.79000	95.21000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	5.04000	94.96000	5.08000	94.92000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	5.22500	94.77500	5.26500	94.73500				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	5.45000	94.55000	5.47500	94.52500				0.00	0	
Total Jibar Future										0.00	0	30,47
Total For JIBAR FUTURE										0.00	0	30,47
Total for Jibar										0.00	0	30,47
5Y STN On 21/12/2021		Interest Rate Swap	90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										1,881,989,001.74	18,549	1,476,37
ABCPI3 On 07/12/2023		Spot Bond	2.39000	314.76784	2.39000	314.73900				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.70961				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.02862				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.87933	9.65000	100.85337				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.01121				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.72335				0.00	0	
Total ABFN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN09										0.00	0	
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.50412				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	100.65104				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.91322				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.69755				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.86380				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	104.08029				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.11029				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.46577				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.91543				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.46682				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.62314				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.60271				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 ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.12997				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.49622				0.00	3,280,000,000	1,640,000,000
Total ABFN32 SPOT										0.00	3,280,000,000	1,640,000,000
Total For ABFN32										0.00	3,280,000,000	1,640,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	102.42359				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.16551				0.00	29,020,000,000	14,510,000,000
Total ABFN34 SPOT										0.00	29,020,000,000	14,510,000,000
Total For ABFN34										0.00	29,020,000,000	14,510,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.36390				0.00	3,160,000,000	1,580,000,000
Total ABFN35 SPOT										0.00	3,160,000,000	1,580,000,000
Total For ABFN35										0.00	3,160,000,000	1,580,000,000
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.74827				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.27456				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.13365				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.80435				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.09241				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.39013				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.93818				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.25966				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.26682				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.27199				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.55823				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.86484				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.90780				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.56989				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.41938				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.53477				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.29731				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.21192				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.73168				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.72267				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.82000	3.82000	3.82000	151.52671				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	108.98219	100.00000	108.72988				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.02000	7.02000	7.02000	144.65468				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.62587	100.00000	24.57101				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	151.54957				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.84000	3.84000	3.84000	199.05784				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.54000	4.54000	4.54000	223.06588				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.56500	6.56500	6.56500	105.00601				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.33000	7.33000	7.33000	115.08646				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.60500	105.95661	4.60500	105.94351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.09500	107.89469	5.09500	107.87993				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.01500	114.64267	7.01500	114.62120				0.00	0	1,090,000,00
Total ABS16 SPOT										0.00	0	1,090,000,00
Total For ABS16										0.00	0	1,090,000,00
ABS17 On 11/11/2027 Spot Bond			8.10500	114.65132	8.10500	114.62656				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.53500	112.06431	5.53500	112.04769				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.69000	108.06880	7.69000	108.04664			3,499,245,296,000.00		455,038,400	3,713,759,60
Total ABS7 SPOT									3,499,245,296,000.00		455,038,400	3,713,759,60
Total For ABS7									3,499,245,296,000.00		455,038,400	3,713,759,60
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.56426	100.00000	13.53441				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.74000	319.29559	1.74000	319.27193				0.00	0	5,000,00
Total ABS12 SPOT										0.00	0	5,000,00
Total For ABS12										0.00	0	5,000,00
ABS14 On 31/01/2022 Spot Bond			1.20500	172.77612	1.20500	172.76582				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.20500	10.20500	10.20500	102.46938				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.74332				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.72052				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL129 On 20/09/2021 Spot Bond					0.00000	100.69226				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.69570				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.33890				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.71850				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.71850				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.73793				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.73793				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	165.37583				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.34646				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.68200				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.67742				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.66029				0.00	0	
Total ACL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ACL222									0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.83941			0.00	0	
Total AECI01 SPOT									0.00	0	
Total For AECI01									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.87690			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.24815			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.29355			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.46965			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.09560			0.00	0	13,000,00
Total AGL02 SPOT									0.00	0	13,000,00
Total For AGL02									0.00	0	13,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	101.00136			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.45520			0.00	0	
Total AGT01 SPOT									0.00	0	
Total For AGT01									0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.37826			0.00	0	
Total AGT02 SPOT									0.00	0	
Total For AGT02									0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.20746			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.91951			0.00	0	
Total AGT04 SPOT									0.00	0	
Total For AGT04									0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.20645			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.21391				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.63000	104.86000	7.63000	100.55400				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.22525				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.26301				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.31009				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.17991				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.05932				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.08573				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.25500	111.27310	6.25500	111.25417				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.14555				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.22531				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	102.15324				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.29108				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.63971				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.14548				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.22522				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.78288				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.24308				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.06573				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.18536				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.15546				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.26509				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.22722				0.00	0	
Total AHF7C2 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 AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.94206			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.84259			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.31000	110.02767	7.31000	110.00609			0.00	0	13,000,00
Total AIR02 SPOT									0.00	0	13,000,00
Total For AIR02									0.00	0	13,000,00
AIR04 On 29/05/2024 Spot Bond			7.71500	105.46423	7.71500	105.44254		255,181,340,000.00		33,076,000	8,269,00
Total AIR04 SPOT								255,181,340,000.00		33,076,000	8,269,00
Total For AIR04								255,181,340,000.00		33,076,000	8,269,00
AIR05 On 29/05/2030 Spot Bond			11.28500	94.69891	11.28500	94.67066		49,798,448,000.00		4,412,800	1,103,20
Total AIR05 SPOT								49,798,448,000.00		4,412,800	1,103,20
Total For AIR05								49,798,448,000.00		4,412,800	1,103,20
AIRL01 On 30/04/2028 Spot Bond			5.97000	177.33710	5.97000	177.30383		0.00		0	
Total AIRL01 SPOT								0.00		0	
Total For AIRL01								0.00		0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.22495			0.00	0	
Total APF04 SPOT								0.00		0	
Total For APF04								0.00		0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.46797			0.00	0	30,000,00
Total APF06 SPOT								0.00		0	30,000,00
Total For APF06								0.00		0	30,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.80203			0.00	0	
Total APF07 SPOT								0.00		0	
Total For APF07								0.00		0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.29842			0.00	0	
Total APF09 SPOT								0.00		0	
Total For APF09								0.00		0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.93696			0.00	0	
Total APF10 SPOT								0.00		0	
Total For APF10								0.00		0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.28995			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.80348				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.27083				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.85608				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.89000	237.80432	4.89000	237.76654				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.90500	215.34282	4.90500	215.30854				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.18000	171.94969	2.18000	171.93492				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.22500	171.91175	2.22500	171.89677				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.71000	189.05911	4.71000	189.03000				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16 On 08/08/2021 Spot Bond					0.00000	99.87825				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16 On 19/08/2021 Spot Bond					0.00000	101.17557				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.79730				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.55003				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.13500	105.49302	5.13500	105.47566				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.62378				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.63315				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.69248				0.00	0	3,100,00
Total ASN204 SPOT										0.00	0	3,100,00
Total For ASN204										0.00	0	3,100,00
ASN20: On 24/08/2021 Spot Bond					0.00000	101.37605				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.55699				0.00	0	
Total ASN209 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 ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.94117				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.79502				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.62436				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.19517				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.18451				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.14157				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.80783				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.60567				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.67515				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.86335				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.16500	4.16500	4.16500	106.09616				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.01500	5.01500	5.01500	96.89062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.63948				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.72989				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	99.88068				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.86168				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.24500	104.01633	5.24500	103.99891				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.68653				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.62372				0.00	0	7,200,00
Total ASN346 SPOT										0.00	0	7,200,00
Total For ASN346										0.00	0	7,200,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.66206				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.65798				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.65798				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.99270				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 20/06/2024 Spot Bond					0.00000	100.78920				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.64539				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.66937				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.05734				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.74779				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.74779				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.38327				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.65110				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.05910				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.70573				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.64653				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.76064				0.00	0	
Total ASN415 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 ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.84682				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.51226				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.59229				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.61113				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.81759				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.55089				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.57270				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.24417				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.24647				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond			9.94000	9.94000	9.94000	104.17060				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	100.01229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.57381				10,686,900,000,000.00	980,000,000	490,000,00
Total ASN470 SPOT										10,686,900,000,000.00	980,000,000	490,000,00
Total For ASN470										10,686,900,000,000.00	980,000,000	490,000,00
ASN47(On 31/07/2023 Spot Bond					0.00000	100.04945				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.05885				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	103.98874				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	99.88211				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.66678				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.79491				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	110.48900				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	104.45893				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.66450				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 02/09/2021 Spot Bond					0.00000	100.79745				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 07/09/2021 Spot Bond					0.00000	100.77873				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.44246				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.68964				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.66952				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.66952				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.64741				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.03964	9.00000	109.60916				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	100.94635	8.18000	109.96016				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.75500	99.29915	8.75500	99.27590				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.75500	99.29915	8.75500	99.27590				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.07257	9.10000	100.04837				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.08772	11.05000	100.05847				0.00	0	
Total ASN525 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 ASN525									0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	100.08733	11.00000	100.05821			4,400,000,000,000.00	400,000,000	200,000,00
Total ASN530 SPOT									4,400,000,000,000.00	400,000,000	200,000,00
Total For ASN530									4,400,000,000,000.00	400,000,000	200,000,00
ASN53 On 31/01/2024 Spot Bond			10.50000	100.08346	10.50000	100.05563			0.00	0	
Total ASN532 SPOT									0.00	0	
Total For ASN532									0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.08346	10.50000	100.05563			0.00	0	
Total ASN538 SPOT									0.00	0	
Total For ASN538									0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.54320			0.00	0	
Total ASN540 SPOT									0.00	0	
Total For ASN540									0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.99994			0.00	0	
Total ASN541 SPOT									0.00	0	
Total For ASN541									0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.62090			0.00	0	
Total ASN542 SPOT									0.00	0	
Total For ASN542									0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	100.08423	10.60000	100.05615			0.00	0	
Total ASN545 SPOT									0.00	0	
Total For ASN545									0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.05594	10.47000	100.05548			0.00	0	
Total ASN557 SPOT									0.00	0	
Total For ASN557									0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	100.08385	10.55000	100.05589			0.00	0	
Total ASN558 SPOT									0.00	0	
Total For ASN558									0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	99.97094			0.00	0	
Total ASN560 SPOT									0.00	0	
Total For ASN560									0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.11618			0.00	0	
Total ASN568 SPOT									0.00	0	
Total For ASN568									0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.94434			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN571 On 13/02/2023 Spot Bond					0.00000	100.75424				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN571 On 20/12/2022 Spot Bond					0.00000	100.62375				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN581 On 13/02/2023 Spot Bond					0.00000	100.67582				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN581 On 14/11/2022 Spot Bond					0.00000	101.42067				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN584 On 07/09/2021 Spot Bond					0.00000	100.79880				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	101.24859				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN584 On 14/03/2022 Spot Bond					0.00000	100.90977				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.79258				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN591 On 31/01/2022 Spot Bond			9.22000	100.03623	9.22000	100.01207				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN591 On 11/04/2023 Spot Bond					0.00000	100.35460				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN591 On 17/04/2023 Spot Bond					0.00000	100.28639				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60(On 24/04/2023 Spot Bond					0.00000	100.15333				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.15561				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.28030				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60(On 29/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.67075				0.00	500,000,000	250,000,000
Total ASN611 SPOT										0.00	500,000,000	250,000,000
Total For ASN611										0.00	500,000,000	250,000,000
ASN61(On 06/05/2024 Spot Bond					0.00000	99.92681				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61(On 21/12/2026 Spot Bond					0.00000	100.69773				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61(On 10/08/2021 Spot Bond					0.00000	99.89374				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61(On 11/08/2021 Spot Bond					0.00000	101.59465				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61(On 28/02/2024 Spot Bond					0.00000	101.28674				0.00	0	
Total ASN617 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 ASN617										0.00	0	
ASN617 On 11/08/2021 Spot Bond					0.00000	101.52652				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	99.82640				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond					0.00000	101.16110				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN620 On 13/08/2021 Spot Bond					0.00000	101.10485				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN621 On 17/08/2021 Spot Bond					0.00000	100.99030				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN622 On 19/08/2021 Spot Bond					0.00000	101.05975				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN623 On 21/12/2026 Spot Bond					0.00000	100.66008				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/08/2021 Spot Bond					0.00000	100.93347				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN625 On 25/11/2021 Spot Bond					0.00000	100.93347				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	101.38374				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 08/09/2021 Spot Bond					0.00000	100.69043				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN631 On 02/04/2026 Spot Bond					0.00000	100.51211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.93783				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.89850				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.83334				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.52055				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	103.56597				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.40954				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.96297				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.47569				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.38717				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	100.16164				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	100.51457				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65 On 27/10/2021 Spot Bond					0.00000	100.07615				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total ASN656 SPOT										0.00	0	30,000,000.00
Total For ASN656										0.00	0	30,000,000.00
BAW21 On 24/03/2022 Spot Bond			5.28000	105.82121	5.28000	105.80622				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.30955	9.30000	103.28403				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	102.18138				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.17945				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.06064				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.90774				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.46488				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.35500	101.45680	6.35500	101.43946				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.09681				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.12801				0.00	0	
Total BAW35 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 BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.80937				0.00	60,000,000	30,000,00
Total BAW36 SPOT										0.00	60,000,000	30,000,00
Total For BAW36										0.00	60,000,000	30,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.11977				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.75100				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.45500	8.45500	8.45500	105.15977				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.81500	10.81500	10.81500	108.98795				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.68513				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.53144				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.66042				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.66059				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.67047				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.00303				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.77333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.76162				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.79567				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.77280				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.79505				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.75025				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.79489				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.75104				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.79516				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.77291				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.74361				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.77297				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.72879				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.90616				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.90616				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.92866				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	100.90684				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.17819				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.95143				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.76000	7.76000	7.76000	104.18866				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.95530				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.55859				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.46838				0.00	0	
Total BDX32 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 BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.89958				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.24500	109.57451	7.24500	109.55333				0.00	0	63,000,00
Total BGL07 SPOT										0.00	0	63,000,00
Total For BGL07										0.00	0	63,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.20794				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	101.71015				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			6.25500	105.56247	6.25500	105.54443				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.69734				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.30288				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.43403				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.71301				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.91300				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.78673				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.45788				0.00	0	807,000,00

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 BGT01 SPOT										0.00	0	807,000,00
Total For BGT01										0.00	0	807,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.04019				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.14592				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.46367				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.99500	109.65460	5.99500	109.63700				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.79613				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.92608				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	99.88490				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.07657				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.04924				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.37658				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.49000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.73000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.20300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	99.88588				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.24400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.80536				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.14420				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.02606				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.75564				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.92434				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	100.26718				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00
Total For BPPF23										0.00	0	100,000,00
BPPF2 On 03/08/2021 Spot Bond					0.00000	99.98707				0.00	0	
Total BPPF24 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 BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	99.98599				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2021 Spot Bond					0.00000	100.28970				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.31133				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2021 Spot Bond					0.00000	99.98767				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	99.98703				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.98648				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.87625				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	100.54117				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.54312				0.00	0	340,000,00
Total CBL29 SPOT										0.00	0	340,000,00
Total For CBL29										0.00	0	340,000,00
CCT01 On 23/06/2023 Spot Bond			7.25500	110.61125	7.25500	110.58972				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.48500	112.08041	7.48500	112.05791			230,199,678,000.00		30,754,800	7,688,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										230,199,678,000.00	30,754,800	7,688,70
Total For CCT02										230,199,678,000.00	30,754,800	7,688,70
CCT03 On 15/03/2025 Spot Bond			8.25500	113.18218	8.25500	113.15731				4,202,257,280,000.00	509,056,000	127,264,00
Total CCT03 SPOT										4,202,257,280,000.00	509,056,000	127,264,00
Total For CCT03										4,202,257,280,000.00	509,056,000	127,264,00
CCT04 On 17/07/2027 Spot Bond			9.52500	103.34034	9.52500	102.07769				4,362,686,220,000.00	458,024,800	114,506,20
Total CCT04 SPOT										4,362,686,220,000.00	458,024,800	114,506,20
Total For CCT04										4,362,686,220,000.00	458,024,800	114,506,20
CGR42 On 03/08/2023 Spot Bond					0.00000	99.97870				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.84085				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.05528				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.39009				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.48876				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.21735				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.23059				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	165.09685	3.14000	164.99598				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.15000	2.15000	2.15000	164.57419				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN315 On 20/03/2023 Spot Bond			4.77000	111.92040	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	100.34013				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.02500	112.21482	7.02500	112.19376				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	114.62622	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	99.91988				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.11822				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.94246				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.91175	10.98000	102.88186				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	113.63800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	119.88173	6.50000	115.97100				0.00	0	
Total CLN384 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 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	100.67513				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.29601				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.28507				0.00	0	340,000,00
Total CLN399 SPOT										0.00	0	340,000,00
Total For CLN399										0.00	0	340,000,00
CLN452 On 31/01/2022 Spot Bond			2.15000	171.97499	2.15000	171.96036				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.32000	138.57104	5.32000	138.54754				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.76000	136.57907	5.76000	136.55433				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	101.25854				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.16535				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.21256				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.45500	106.00936	6.45500	105.99106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	101.08811				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.69019				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.86722				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.39648				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	79.11356	100.00000	78.95010				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN487 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.22623				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.95000	102.80226	5.95000	102.78583				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.25500	102.86789	6.25500	102.85067				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 28/03/2022 Spot Bond					0.00000	100.86253				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.78817				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	101.07018				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.65500	113.53710	6.65500	113.51691				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.01515				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.35737				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.37717				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.78548				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.70332				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.99693				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.79815				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.77478				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.79443	9.96000	103.76702				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.56770	10.01000	102.54034				0.00	0	
Total CLN517 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 CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.18917				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.87487	9.60000	101.69592				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.77654				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.03092				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.65831	9.20000	103.63298				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.88134				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.52000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.52460				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.97297				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.26189				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.77654				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.73227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.23676				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.98500	104.90318	8.98500	104.87812				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.10387				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.10945				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.26897				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	141.62000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.01001				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.38648				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.45500	110.82820	8.45500	110.80285				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.50500	108.28209	8.50500	108.25758				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.59500	107.76624	8.59500	107.74160				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 18/04/2028 Spot Bond					0.00000	312.70517				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.28142				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.85440				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.12746				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.29731				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	120.77300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.86294				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.11222	10.19000	102.13081				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.45500	108.27701	8.45500	108.25264				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	99.88064				0.00	0	
Total CLN564 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 CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.05572				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.87346				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.95404				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.87146				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.68500	106.76789	8.68500	106.74323				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.84629				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.87073				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.76732				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.80060				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.22711				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.52469				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.88276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.94985				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.87084				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.20649				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.92422				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.16843				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.85581				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.70969				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.71597				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.73285				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.56630				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.74000	142.58964	3.74000	115.00689				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN593 On 24/11/2024 Spot Bond					0.00000	101.10837				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.53543				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.10837				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.71826				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.49529				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.78072				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.71597				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.71597				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	99.92909				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.96025				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.20299				0.00	0	
Total CLN605 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 CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.93083				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.23491				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.08935				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.39262	9.32000	102.36715				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	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.14825				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.73401				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.88501				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.05118				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.94998				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.53213				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.43800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.23152				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.29760				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.92420				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.02205				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.02184				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.11286				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 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	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.11134				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.26500	104.01510	6.26500	103.99767				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.35164				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.32048				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN628 On 31/07/2034 Spot Bond			11.86000	62.53576	11.86000	82.96629				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.15035				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.15500	105.46609	9.15500	105.44001				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.34550				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.14545				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.49053				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.28864				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.36056				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.08562				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.33936				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.41704				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	101.16934				0.00	0	
Total CLN639 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 CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.46221				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.20765				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.09160				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.70248				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.05770				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.70370				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.33936				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.97542				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.33936				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.07294				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.33936				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 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	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.81771				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.43967				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.37016				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.23800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	113.36600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	135.96800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.39453				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.59189				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.60959				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN668 On 02/05/2023 Spot Bond					0.00000	104.91364				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.47921				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.10585				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.48268				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.83646				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.30326	143.30521	4.30326	116.44372				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.30326	143.30521	4.30326	116.44447				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.51339				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.59526				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.67491				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.42492				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.54000				0.00	0	
Total CLN681 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 CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.81633				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.64531				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.66358				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.58266				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.78894				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.78873				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.69203				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.51736				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.69212				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.62632				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.05226		57,420,000,000,000.00		6,000,000,000	6,000,000,000	
Total CLN696 SPOT								57,420,000,000,000.00		6,000,000,000	6,000,000,000	
Total For CLN696								57,420,000,000,000.00		6,000,000,000	6,000,000,000	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.72002		4,925,800,000,000.00		440,000,000	440,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN697 SPOT									4,925,800,000,000.00	440,000,000	440,000,000
Total For CLN697									4,925,800,000,000.00	440,000,000	440,000,000
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.16161			4,009,250,000,000.00	350,000,000	350,000,000
Total CLN698 SPOT									4,009,250,000,000.00	350,000,000	350,000,000
Total For CLN698									4,009,250,000,000.00	350,000,000	350,000,000
CLN698 On 21/12/2026 Spot Bond					0.00000	103.38645			0.00	0	0
Total CLN699 SPOT									0.00	0	0
Total For CLN699									0.00	0	0
CLN700 On 28/02/2023 Spot Bond					0.00000	100.88472			0.00	0	0
Total CLN700 SPOT									0.00	0	0
Total For CLN700									0.00	0	0
CLN700 On 11/11/2022 Spot Bond					0.00000	101.13753			0.00	0	0
Total CLN701 SPOT									0.00	0	0
Total For CLN701									0.00	0	0
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.52124			2,172,000,000,000.00	200,000,000	200,000,000
Total CLN702 SPOT									2,172,000,000,000.00	200,000,000	200,000,000
Total For CLN702									2,172,000,000,000.00	200,000,000	200,000,000
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.67448			2,078,000,000,000.00	200,000,000	200,000,000
Total CLN703 SPOT									2,078,000,000,000.00	200,000,000	200,000,000
Total For CLN703									2,078,000,000,000.00	200,000,000	200,000,000
CLN703 On 12/02/2025 Spot Bond					0.00000	101.78357			0.00	0	0
Total CLN704 SPOT									0.00	0	0
Total For CLN704									0.00	0	0
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.30021			2,997,000,000,000.00	270,000,000	270,000,000
Total CLN705 SPOT									2,997,000,000,000.00	270,000,000	270,000,000
Total For CLN705									2,997,000,000,000.00	270,000,000	270,000,000
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.66645			7,616,000,000,000.00	700,000,000	700,000,000
Total CLN706 SPOT									7,616,000,000,000.00	700,000,000	700,000,000
Total For CLN706									7,616,000,000,000.00	700,000,000	700,000,000
CLN706 On 19/08/2025 Spot Bond					0.00000	101.63619			0.00	0	0
Total CLN707 SPOT									0.00	0	0
Total For CLN707									0.00	0	0
CLN707 On 11/09/2026 Spot Bond					0.00000	100.79461			0.00	0	0
Total CLN708 SPOT									0.00	0	0
Total For CLN708									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
CLN709 On 26/08/2025 Spot Bond					0.00000	100.67591			0.00	0	
Total CLN709 SPOT									0.00	0	
Total For CLN709									0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.42345		3,358,500,000,000.00	300,000,000	300,000,000	
Total CLN710 SPOT								3,358,500,000,000.00	300,000,000	300,000,000	
Total For CLN710								3,358,500,000,000.00	300,000,000	300,000,000	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.67128		1,115,500,000,000.00	100,000,000	100,000,000	
Total CLN711 SPOT								1,115,500,000,000.00	100,000,000	100,000,000	
Total For CLN711								1,115,500,000,000.00	100,000,000	100,000,000	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.72390		0.00	0	0	
Total CLN712 SPOT								0.00	0	0	
Total For CLN712								0.00	0	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.10192		0.00	0	0	
Total CLN713 SPOT								0.00	0	0	
Total For CLN713								0.00	0	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.68047		0.00	0	0	
Total CLN714 SPOT								0.00	0	0	
Total For CLN714								0.00	0	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.68047		0.00	0	0	
Total CLN715 SPOT								0.00	0	0	
Total For CLN715								0.00	0	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.68047		0.00	0	0	
Total CLN716 SPOT								0.00	0	0	
Total For CLN716								0.00	0	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.44357		0.00	0	0	
Total CLN717 SPOT								0.00	0	0	
Total For CLN717								0.00	0	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.71673		0.00	0	0	
Total CLN719 SPOT								0.00	0	0	
Total For CLN719								0.00	0	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.42216		0.00	0	0	
Total CLN720 SPOT								0.00	0	0	
Total For CLN720								0.00	0	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.75042		2,294,000,000,000.00	200,000,000	200,000,000	
Total CLN721 SPOT								2,294,000,000,000.00	200,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN721									2,294,000,000,000.00	200,000,000	200,000,000
CLN721 On 01/06/2026 Spot Bond					0.00000	100.84733			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	79.47392			0.00	0	
Total CLN723 SPOT									0.00	0	
Total For CLN723									0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.62457			0.00	0	
Total CLN724 SPOT									0.00	0	
Total For CLN724									0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.62457			0.00	0	
Total CLN725 SPOT									0.00	0	
Total For CLN725									0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.62457			0.00	0	
Total CLN726 SPOT									0.00	0	
Total For CLN726									0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.63598			0.00	0	
Total CLN727 SPOT									0.00	0	
Total For CLN727									0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.63598			0.00	0	
Total CLN728 SPOT									0.00	0	
Total For CLN728									0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.63598			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	82.02332		2,188,000,000,000.00		200,000,000	200,000,000
Total CLN730 SPOT								2,188,000,000,000.00		200,000,000	200,000,000
Total For CLN730								2,188,000,000,000.00		200,000,000	200,000,000
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.08421		9,158,750,000,000.00		850,000,000	850,000,000
Total CLN731 SPOT								9,158,750,000,000.00		850,000,000	850,000,000
Total For CLN731								9,158,750,000,000.00		850,000,000	850,000,000
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.73722		0.00		0	
Total CLN732 SPOT								0.00		0	
Total For CLN732								0.00		0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.73090				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.44971				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	92.79772				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.74939				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.78356				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	105.64200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.37629				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.31888				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.66783				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.21979				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.69208				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.99991				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 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	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.69876				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.47266				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.03950				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.38266				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 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 CLN756									0.00	0	
CLN75 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	
CLN75 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	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.53709			0.00	0	
Total CLN759 SPOT									0.00	0	
Total For CLN759									0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.52107			0.00	0	
Total CLN760 SPOT									0.00	0	
Total For CLN760									0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.28667			0.00	0	
Total CLN761 SPOT									0.00	0	
Total For CLN761									0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN762 SPOT									0.00	0	
Total For CLN762									0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.07858			0.00	0	
Total CLN763 SPOT									0.00	0	
Total For CLN763									0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.07653			0.00	0	
Total CLN764 SPOT									0.00	0	
Total For CLN764									0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.76000	104.21033	7.76000	104.18866			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.24282			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.85500	109.25712	7.85500	109.23412			0.00	0	13,000,000.00
Total COJ05 SPOT									0.00	0	13,000,000.00
Total For COJ05									0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			9.70500	107.97304	9.70500	107.94508		14,537,833,788,000.00		1,497,973,600	374,493,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total COJ08 SPOT									14,537,833,788,000.00	1,497,973,600	374,493,40
Total For COJ08									14,537,833,788,000.00	1,497,973,600	374,493,40
COJG0 On 09/06/2024 Spot Bond			6.37500	111.28701	6.37500	111.26793			121,861,950,000.00	19,115,600	50,204,778,90
Total COJG01 SPOT									121,861,950,000.00	19,115,600	50,204,778,90
Total For COJG01									121,861,950,000.00	19,115,600	50,204,778,90
COT01 On 03/04/2023 Spot Bond			7.09000	106.14251	7.09000	106.12231			47,993,628,000.00	6,769,200	1,692,30
Total COT01 SPOT									47,993,628,000.00	6,769,200	1,692,30
Total For COT01									47,993,628,000.00	6,769,200	1,692,30
COT02 On 03/04/2028 Spot Bond			11.51500	97.36223	11.51500	97.33245			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			10.10500	98.36924	10.10500	98.34274			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			9.45500	9.45500	9.45500	106.47430			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.85050			0.00	0	
Total CS003 SPOT									0.00	0	
Total For CS003									0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.69206			0.00	0	
Total DENG85 SPOT									0.00	0	
Total For DENG85									0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.60690			0.00	0	
Total DENG87 SPOT									0.00	0	
Total For DENG87									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.33020			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	101.23681			0.00	0	
Total DENG91 SPOT									0.00	0	
Total For DENG91									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.05127			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DNG10 On 11/09/2021 Spot Bond					0.00000	100.85821			0.00	0	
Total DNG100 SPOT									0.00	0	
Total For DNG100									0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.66502			0.00	0	
Total DNG101 SPOT									0.00	0	
Total For DNG101									0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.58067			0.00	0	
Total DNG102 SPOT									0.00	0	
Total For DNG102									0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.87460			0.00	0	
Total DNG103 SPOT									0.00	0	
Total For DNG103									0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.58391			0.00	0	
Total DOL012 SPOT									0.00	0	
Total For DOL012									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.06773			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.16698			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.85500	8.85500	8.85500	106.55731			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.57270			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.15552			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.57500	109.34735	6.57500	109.32781		404,246,780,000.00		61,482,400	193,250,700
Total DV23 SPOT								404,246,780,000.00		61,482,400	193,250,700
Total For DV23								404,246,780,000.00		61,482,400	193,250,700
DV23/R On 27/02/2023 Spot Bond			100.00000	39.48568	100.00000	39.39732		0.00		0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.48568	100.00000	39.39732		0.00		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 DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.12500	112.71166	6.12500	112.69288				8,888,600,000.00	1,451,200	362,800
Total DV24 SPOT										8,888,600,000.00	1,451,200	362,800
Total For DV24										8,888,600,000.00	1,451,200	362,800
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.39500	98.18323	11.39500	98.15317				5,732,655,854,000.00	503,085,200	125,771,300
Total DV29 SPOT										5,732,655,854,000.00	503,085,200	125,771,300
Total For DV29										5,732,655,854,000.00	503,085,200	125,771,300
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62197	10.10000	104.59350				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62197	10.10000	104.59350				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	100.95326				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.34083				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.41783				0.00	4,000,000,000	2,000,000,000
Total DVF22B SPOT										0.00	4,000,000,000	2,000,000,000
Total For DVF22B										0.00	4,000,000,000	2,000,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.26618				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.73748				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.15485				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.96313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.93672				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.22257				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.34188				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.42521				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.99991				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.42581				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.29498				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.20000	99.97699	4.20000	99.98849				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.66000	106.18515	5.66000	106.16905				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.56500	111.83649	6.56500	111.81686				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			5.15000	108.87381	5.15000	108.85585				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.13500	93.70826	5.13500	93.69283				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	134.95501	2.25000	134.94318				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.98000	145.13005	3.98000	145.11059				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.99200	131.13096	3.99200	131.11333				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.03500	126.76744	4.03500	126.75027				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.79000	110.86135	4.79000	110.84404				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.10500	95.84031	5.10500	95.82462				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	134.95501	2.25000	134.94318				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	161.77250				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.18603				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	123.00243				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.99472				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	120.29003				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.75150				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.07996				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.97181				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.23886				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.06513				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.17500	104.54379	9.17500	104.51831				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			10.87500	10.87500	10.87500	97.16560				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.22500	11.22500	11.22500	101.39707				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.25500	104.31632	9.25500	102.94956				923,093,700,000.00	99,740,000	24,935,00
Total EMM06 SPOT										923,093,700,000.00	99,740,000	24,935,00
Total For EMM06										923,093,700,000.00	99,740,000	24,935,00
EMM07 On 10/07/2027 Spot Bond			9.25500	9.25500	9.25500	103.90525				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.39500	11.39500	11.39500	76.70747				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.39500	10.39500	10.39500	102.21402				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.39500	11.39500	11.39500	96.05470				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.93153				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2021 Spot Bond					0.00000	100.80106				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.82395				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.74956				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.72980				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	99.89155				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.97860				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.05743				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.88923				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.72310				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.87317				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.89765				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.25567				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.84563				0.00	0	163,000,00
Total EQT005 SPOT										0.00	0	163,000,00
Total For EQT005										0.00	0	163,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.04225				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.61214				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.15341				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	101.10074				0.00	0	
Total ERS3B7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.23761				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.11127				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.16389				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.08394				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.05864				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.21651				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.91500	105.93308	5.91500	105.91630			121,399,460,000.00	20,524,000	2,405,131,00	
Total ES23 SPOT									121,399,460,000.00	20,524,000	2,405,131,00	
Total For ES23									121,399,460,000.00	20,524,000	2,405,131,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.23894	10.00000	100.21236			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			8.30500	100.89029	8.30500	100.86787			10,783,393,049,000.00	1,298,421,800	5,485,948,00	
Total ES26 SPOT									10,783,393,049,000.00	1,298,421,800	5,485,948,00	
Total For ES26									10,783,393,049,000.00	1,298,421,800	5,485,948,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.62143	7.85000	102.59985			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			11.12500	79.04681	11.17000	78.77943			49,629,005,475,000.00	4,461,034,200	4,555,850,50	
Total ES33 SPOT									19,629,005,475,000.00	4,461,034,200	4,555,850,50	
Total For ES33									19,629,005,475,000.00	4,461,034,200	4,555,850,50	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.86124	7.50000	102.84066			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.65000	77.84044	11.70000	77.50876				28,942,537,700,000.00	2,484,338,000	2,905,648,60
Total ES42 SPOT										28,942,537,700,000.00	2,484,338,000	2,905,648,60
Total For ES42										28,942,537,700,000.00	2,484,338,000	2,905,648,60
ES42/R On 25/04/2042 Spot Bond			8.50000	102.30047	8.50000	102.27721				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.81362				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.90778				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.68651				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.78215				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.09956				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.13201				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.18458				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.05619				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.53533				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.98706				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.64172				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	102.31670				0.00	400,000,000	200,000,000
Total FRB21 SPOT										0.00	400,000,000	200,000,000
Total For FRB21										0.00	400,000,000	200,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	103.96996				0.00	0	86,000,000
Total FRB22 SPOT										0.00	0	86,000,000
Total For FRB22										0.00	0	86,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.32908				0.00	0	269,000,000
Total FRB23 SPOT										0.00	0	269,000,000
Total For FRB23										0.00	0	269,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	102.52025				0.00	0	169,000,000
Total FRB24 SPOT										0.00	0	169,000,000
Total For FRB24										0.00	0	169,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.11296				0.00	800,000,000	350,000,000
Total FRB25 SPOT										0.00	800,000,000	350,000,000
Total For FRB25										0.00	800,000,000	350,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.08861				0.00	0	38,000,000
Total FRB26 SPOT										0.00	0	38,000,000
Total For FRB26										0.00	0	38,000,000
FRB27 On 03/06/2026 Spot Bond			8.95500	106.43422	8.95500	106.40875				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.91578				0.00	3,200,000,000	1,600,000,000
Total FRB28 SPOT										0.00	3,200,000,000	1,600,000,000
Total For FRB28										0.00	3,200,000,000	1,600,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.59274				0.00	0	
Total FRB29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.15500	102.34195	8.15500	102.31960			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.21000	172.77187	1.21000	172.76153			0.00	0	19,000,00
Total FRBI22 SPOT									0.00	0	19,000,00
Total For FRBI22									0.00	0	19,000,00
FRBI23 On 07/12/2023 Spot Bond			1.90800	318.11752	1.90800	318.09250			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	151.72723		310,200,000,000.00	120,000,000	60,000,00	
Total FRBI25 SPOT								310,200,000,000.00	120,000,000	60,000,00	
Total For FRBI25								310,200,000,000.00	120,000,000	60,000,00	
FRBI28 On 31/03/2028 Spot Bond			3.83000	199.20260	3.83000	199.17661			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	106.50104			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.99000	4.99000	4.99000	213.54881			0.00	0	25,000,00
Total FRBI33 SPOT									0.00	0	25,000,00
Total For FRBI33									0.00	0	25,000,00
FRBI46 On 31/03/2046 Spot Bond			5.37000	90.22761	5.37000	90.21214			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.37000	89.70569	5.37000	89.69036			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			6.24000	6.24000	6.24000	82.08810			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			6.30000	6.30000	6.30000	81.35586			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.92000	3.92000	3.92000	145.11936			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC170 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC180 On 06/08/2023 Spot Bond					0.00000	96.52464				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC200 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC208 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC220 On 31/01/2022 Spot Bond			2.26000	171.88224	2.26000	171.86710				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC230 On 31/01/2022 Spot Bond			3.12000	171.16038	3.12000	171.14138				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC250 On 13/02/2022 Spot Bond					0.00000	101.57623				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC250 On 14/03/2022 Spot Bond					0.00000	100.77644				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC250 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC250 On 17/07/2027 Spot Bond					0.00000	101.91760				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC260 On 06/08/2023 Spot Bond					0.00000	101.51114				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27 On 30/01/2023 Spot Bond					0.00000	100.04417				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	100.07634				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.09565				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.74934				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	113.53747				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.71622				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.70104				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	111.50531				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.65459				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.63803				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.25231				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.27419				0.00	0	
Total FRC297 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 FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.86328				0.00	0	50,000,00
Total FRC299 SPOT										0.00	0	50,000,00
Total For FRC299										0.00	0	50,000,00
FRC300 On 25/04/2023 Spot Bond					0.00000	101.89015				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	103.80324				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	101.19894				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	99.93066				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.95268				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	102.75043				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.64085				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.73555				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.80630				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	99.70172				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC317 On 15/09/2033 Spot Bond					0.00000	100.81674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.04472				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.72642				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.80610				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.82447				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.74336				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.46163				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.72592				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.46308				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.99069				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.94623				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.26933				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33! On 31/05/2024 Spot Bond					0.00000	101.60638				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33! On 13/09/2021 Spot Bond					0.00000	102.17990				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33! On 25/04/2023 Spot Bond					0.00000	102.58224				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33! On 07/12/2023 Spot Bond					0.00000	101.35541				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34! On 20/02/2024 Spot Bond					0.00000	101.60571				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34! On 20/12/2024 Spot Bond					0.00000	100.95200				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34! On 17/08/2021 Spot Bond					0.00000	101.04180				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34! On 21/12/2027 Spot Bond					0.00000	100.66922				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34! On 15/10/2022 Spot Bond					0.00000	100.28878				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34! On 03/08/2021 Spot Bond					0.00000	99.98653				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34! On 20/12/2025 Spot Bond					0.00000	100.86517				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34! On 27/03/2024 Spot Bond					0.00000	100.91186				0.00	0	
Total FRC347 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 FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.05102				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.04820				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2021 Spot Bond					0.00000	100.04355				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.07880				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.44019				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.04900				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	100.53064				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.04908				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.04773				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.04837				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.03408				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.77637				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.04645				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.04581				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.50989				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.83419				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.26099				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.32819				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.07957				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.89201				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.97667				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC36 On 26/08/2021 Spot Bond					0.00000	100.65776				0.00	0	
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.85768				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

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 20/06/2026 Spot Bond					0.00000	101.86320				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.12488				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.12432				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.09408				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.16953				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.90000	2.90000	2.90000	171.32646				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.84000	2.84000	2.84000	171.37700				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.82000	2.82000	2.82000	171.39385				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.51000	101.86834	4.51000	101.85326				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.03500	106.85727	5.03500	106.83996				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.20628				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.77999				0.00	0	
Total FRJ21 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 FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.34582				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.07463				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.86382				0.00	2,720,000,000	1,360,000,000
Total FRJ24 SPOT										0.00	2,720,000,000	1,360,000,000
Total For FRJ24										0.00	2,720,000,000	1,360,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.59837				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.87856				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.43679				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.58997				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.08726				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.59998				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.55800	4.55800	4.55800	94.59664				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.95500	4.95500	4.95500	107.94660				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.66096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.13503				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.09500	106.03621	5.09500	106.01887				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.84000	216.70011	4.84000	216.66596				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.23500	104.14954	5.23500	104.13212				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	216.03817				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.47000	147.32624	3.47000	147.30852				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	127.15338	3.70500	127.13728				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.03500	106.85727	5.03500	106.83996				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.99000	213.58335	4.99000	213.54881				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.04000	212.55639	5.04000	212.52178				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.00000	120.00989	3.00000	149.63619				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			5.07000	211.94310	5.07000	211.90841				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.23500	104.14954	5.23500	104.13212				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.52000	191.19803	4.52000	191.16956				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.98500	94.70236	5.98500	94.68465				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.41000	192.44905	4.41000	192.42094				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.47000	191.76552	4.47000	191.73720				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.58000	201.83675	5.58000	201.80100				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.93500	95.29913	5.93500	95.28142				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.23500	5.23500	5.23500	104.13212				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.21500	104.41659	5.21500	104.39919				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.28000	193.93964	4.28000	193.91201				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.35000	206.32073	5.35000	206.28543				0.00	0	
Total FRS138 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 FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.41000	192.44905	4.41000	192.42094				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.41000	192.44905	4.41000	192.42094				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.81100	199.42838	3.81100	199.40247				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.77000	145.86356	3.77000	145.84484				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/01/2022 Spot Bond			1.96000	172.13547	1.96000	172.12171				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.76000	188.50083	4.76000	188.47153				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.80000	188.05556	4.80000	188.02613				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.74000	146.00906	3.74000	145.99044				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.27500	193.99724	4.27500	193.96961				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	187.91498				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	16.85142				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.93407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.25471				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.28000				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.70987				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.59497				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	172.92871				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	194.15624				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	145.58410				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	178.62349				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	31.28078				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	99.96229				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	99.95617				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.28143				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	101.05532				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	100.30129				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.12006				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	100.57800				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.77528				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
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	100.66922				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	100.07602				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	101.30894				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.27164				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.50683				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	115.27608				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	101.78992				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.62206				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.49054				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.37051				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	109.92116				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.44076				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS246 On 19/01/2024 Spot Bond					0.00000	100.35502				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 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	
FRS248 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	
FRS250 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	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.03408				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS252 On 31/01/2022 Spot Bond					0.00000	100.03416				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	99.36666				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.03392				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.85561				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 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	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	108.83851				0.00	0	
Total FRS258 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 FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.24390				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.90753				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.23748				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	100.60626				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	108.88093				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.61078				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	106.70890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.64347				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	101.95194				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.19500				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	317.44896				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.74000	319.29559	1.74000	319.27193				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.74000	1.74000	1.74000	319.27193				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.20000	172.78039	1.20000	172.77011				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.20000	172.78039	1.20000	172.77011				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.97185				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.93500	99.40427	4.93500	99.38843				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.36000	71.54735	4.36000	109.58705				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS85 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	150.18715				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	148.78935				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.80000	2.80000	2.80000	311.92139				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.03500	5.03500	5.03500	107.32933				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.55500	114.01225	6.55500	113.99216			3,147,191,844,000.00		480,120,800	120,030,200
Total FRX24 SPOT									3,147,191,844,000.00		480,120,800	120,030,200
Total For FRX24									3,147,191,844,000.00		480,120,800	120,030,200
FRX25 On 26/07/2025 Spot Bond			6.73500	110.57916	6.73500	110.55925				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.14000	113.24113	7.14000	113.21943			474,720,036,000.00		66,487,400	26,615,700
Total FRX26 SPOT									474,720,036,000.00		66,487,400	26,615,700
Total For FRX26									474,720,036,000.00		66,487,400	26,615,700
FRX27 On 07/03/2027 Spot Bond			7.33500	117.02335	7.33500	117.00045			7,888,686,876,000.00		1,075,485,600	268,871,400
Total FRX27 SPOT									7,888,686,876,000.00		1,075,485,600	268,871,400
Total For FRX27									7,888,686,876,000.00		1,075,485,600	268,871,400
FRX28 On 26/07/2028 Spot Bond			7.76500	112.72164	7.76500	112.69831				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.59500	106.93966	8.59500	106.91520				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.77500	108.89211	8.77500	108.86628				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.07500	113.30743	9.07500	113.27996				0.00	0	
Total FRX32 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 FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.52000	80.55718	10.52000	80.53461				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.89091				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.29643				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.03492				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.98434				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.01871				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.02882				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.55200				0.00	0	100,000,00
Total GBL05 SPOT										0.00	0	100,000,00
Total For GBL05										0.00	0	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.80189				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	100.99300				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.03604				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.98762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.03300				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.44547				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.71000	112.63572	3.71000	112.62138				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.99728				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.81310				0.00	12,600,000,000	6,300,000,000
Total GRT14 SPOT										0.00	12,600,000,000	6,300,000,000
Total For GRT14										0.00	12,600,000,000	6,300,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	100.39112				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.10500	111.20454	6.10500	111.18627				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.18785				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.17312				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.90500	105.27336	8.90500	105.24831				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.28667				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	101.21503				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.84065				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.09659				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.63303				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.35709				0.00	0	330,000,00
Total GRT27 SPOT										0.00	0	330,000,00
Total For GRT27										0.00	0	330,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.70714				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.73597				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.23918				0.00	0	70,000,00
Total GRT30 SPOT										0.00	0	70,000,00
Total For GRT30										0.00	0	70,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.93129				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.65528				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.59408				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.77257				0.00	0	
Total GRT34 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.97250				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.48995				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.01211				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.41409				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.08341				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.70270				0.00	0	100,000,00
Total GRT45 SPOT										0.00	0	100,000,00
Total For GRT45										0.00	0	100,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	100.16082				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.17392				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.63201				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.77618				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.19476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.26842				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.44661				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.86405				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.94963				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.99564				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.44080				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.96867				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.84187				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.82994				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.52313				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.49166				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.48274				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.34000	315.11326	2.34000	315.08479				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.69000	2.69000	2.69000	320.22033			7,587,952,000.00		2,820,800	1,410,400
Total HWAY24 SPOT									7,587,952,000.00		2,820,800	1,410,400
Total For HWAY24									7,587,952,000.00		2,820,800	1,410,400
HWAY3 On 28/08/2030 Spot Bond			9.87500	107.34354	9.87500	107.31497			0.00		0	
Total HWAY30 SPOT									0.00		0	
Total For HWAY30									0.00		0	
HWAY3 On 28/02/2033 Spot Bond			4.84000	78.20236	4.84000	101.54489			0.00		0	
Total HWAY33 SPOT									0.00		0	
Total For HWAY33									0.00		0	
HWAY3 On 31/07/2034 Spot Bond			11.22000	86.76684	11.22000	86.74110			35,993,777,952,000.00		3,208,001,600	7,327,000,400
Total HWAY34 SPOT									15,993,777,952,000.00		3,208,001,600	7,327,000,400
Total For HWAY34									15,993,777,952,000.00		3,208,001,600	7,327,000,400
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.31377	100.00000	9.29326			0.00		0	
Total HWAY34/R208 SPOT									0.00		0	
Total For HWAY34/R208									0.00		0	
HWAY3 On 31/07/2035 Spot Bond			11.27000	86.01512	11.27000	85.98949			0.00		0	5,020,000,000
Total HWAY35 SPOT									0.00		0	5,020,000,000
Total For HWAY35									0.00		0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.31243	100.00000	9.29192			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	100.46612			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	100.21510			0.00		0	
Total HWF12 SPOT									0.00		0	
Total For HWF12									0.00		0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.94033			0.00		0	
Total HWF13 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 Interr
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.30000	153.19662	2.32000	153.08028		53,451,080,000,000.00	23,239,600,000	439,272,700,00	
Total I2025 SPOT								53,451,080,000,000.00	23,239,600,000	439,272,700,00	
Total For I2025								53,451,080,000,000.00	23,239,600,000	439,272,700,00	
I2029 On 31/03/2029 Spot Bond			3.24000	113.15534	3.24000	113.14238		1,586,537,928,000.00	489,672,200	222,586,952,70	
Total I2029 SPOT								1,586,537,928,000.00	489,672,200	222,586,952,70	
Total For I2029								1,586,537,928,000.00	489,672,200	222,586,952,70	
I2033 On 28/02/2033 Spot Bond			4.02000	106.96240	4.01000	107.05492		364,127,214,180,000.00	90,578,909,000	195,524,256,20	
Total I2033 SPOT								364,127,214,180,000.00	90,578,909,000	195,524,256,20	
Total For I2033								364,127,214,180,000.00	90,578,909,000	195,524,256,20	
I2038 On 31/01/2038 Spot Bond			4.33500	117.01833	4.33500	117.00156		56,403,278,461,500.00	13,011,136,900	350,024,071,80	
Total I2038 SPOT								56,403,278,461,500.00	13,011,136,900	350,024,071,80	
Total For I2038								56,403,278,461,500.00	13,011,136,900	350,024,071,80	
I2046 On 31/03/2046 Spot Bond			4.37000	106.15599	4.37000	106.14061		533,314,800,000,000.00	122,040,000,000	348,738,793,80	
Total I2046 SPOT								533,314,800,000,000.00	122,040,000,000	348,738,793,80	
Total For I2046								533,314,800,000,000.00	122,040,000,000	348,738,793,80	
I2050 On 31/12/2050 Spot Bond			4.35000	107.73675	4.37000	107.32225		168,252,385,890,000.00	38,678,709,400	298,121,487,70	
Total I2050 SPOT								168,252,385,890,000.00	38,678,709,400	298,121,487,70	
Total For I2050								168,252,385,890,000.00	38,678,709,400	298,121,487,70	
IBL101 On 24/05/2022 Spot Bond			5.97000	5.97000	5.97000	104.13000		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.52734		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.46000	314.28508	2.46000	314.25567		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	101.13750		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.03186		0.00	8,260,000,000	4,130,000,00	
Total IBL115 SPOT								0.00	8,260,000,000	4,130,000,00	
Total For IBL115								0.00	8,260,000,000	4,130,000,00	
IBL119 On 16/08/2021 Spot Bond					0.00000	101.07932		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.30700				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.12097				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.30333				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.95281				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.29461				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.85987				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.66639				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.34428				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.05106				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.98421				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.87352				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL138 On 21/01/2026 Spot Bond					0.00000	99.80415				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.99344				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.98836				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.65233				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.44889				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.86898				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.90664				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.31543				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.98078				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.17736				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.14972				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.15453				0.00	0	
Total IBL157 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 IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.14010				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.94895				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.25395				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.27478				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.28437				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	101.08903				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.01931				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.05578				0.00	6,600,000,000	3,300,000,000
Total IBL168 SPOT										0.00	6,600,000,000	3,300,000,000
Total For IBL168										0.00	6,600,000,000	3,300,000,000
IBL169 On 19/08/2021 Spot Bond					0.00000	100.97859				0.00	0	
Total IBL169 SPOT										0.00	0	
Total For IBL169										0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	100.93159				0.00	0	
Total IBL171 SPOT										0.00	0	
Total For IBL171										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.19350				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.20009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.28000	1.28000	1.28000	172.70161				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.61500	113.10485	6.61500	113.08453				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.60000	172.44035	1.60000	172.42822				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.04500	108.14275	5.04500	108.12811				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.86345				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.86462				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.15500	105.79345	8.15500	105.77048			2,982,489,006,000.00		365,725,200	91,431,300
Total IDCG06 SPOT									2,982,489,006,000.00		365,725,200	91,431,300
Total For IDCG06									2,982,489,006,000.00		365,725,200	91,431,300
IDCG08 On 13/05/2030 Spot Bond			9.77500	111.18420	9.77500	111.46471			0.00		0	
Total IDCG08 SPOT									0.00		0	
Total For IDCG08									0.00		0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.84682			0.00		0	
Total IDCG10 SPOT									0.00		0	
Total For IDCG10									0.00		0	
IDCG11 On 05/12/2026 Spot Bond			8.87500	109.76224	8.87500	109.73620			0.00		0	
Total IDCG11 SPOT									0.00		0	
Total For IDCG11									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.20894				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.12445				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.14057				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.76014				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.24258				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.68306				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.30257				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.63026				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.17403				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.15538				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.71702				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.60500	104.51536	7.60500	104.49404				0.00	0	
Total IFC01 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 IFC01									0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181			0.00	0	
Total ING196 SPOT									0.00	0	
Total For ING196									0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.54405			0.00	0	
Total ING375 SPOT									0.00	0	
Total For ING375									0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.25383			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.14263			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.88289			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.94228			0.00	0	200,000,00
Total INLV07 SPOT									0.00	0	200,000,00
Total For INLV07									0.00	0	200,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	101.91855			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.55719			0.00	0	17,700,000,00
Total INLV09 SPOT									0.00	0	17,700,000,00
Total For INLV09									0.00	0	17,700,000,00
IPF16 On 17/12/2021 Spot Bond					0.00000	100.71706			0.00	0	
Total IPF16 SPOT									0.00	0	
Total For IPF16									0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.62014			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.63128			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.46198			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.00206				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.95853				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.27280				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.24257				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.26533				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.56243				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.01958				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.49616				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.74310				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.84935				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.64223				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV017/F On 31/01/2022 Spot Bond			2.75000	100.01115	2.75000	100.00372				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.17000	183.99358	5.17000	183.96298				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.69379				0.00	0	565,000,00
Total IV035 SPOT										0.00	0	565,000,00
Total For IV035										0.00	0	565,000,00
IV038 On 23/09/2021 Spot Bond					0.00000	100.88198				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.70000	3.70000	3.70000	170.65540				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.26204				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.98500	104.67967	7.98500	104.65706				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	102.37299				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.99000	7.99000	7.99000	103.72954				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.15500	171.97078	2.15500	171.95613				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.03583				0.00	0	125,000,00
Total IV046 SPOT										0.00	0	125,000,00

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 IV046									0.00	0	125,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.49472			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.07000	185.08137	5.07000	185.05108			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.47000	103.11522	6.47000	103.09735			0.00	0	
Total IVC094 SPOT									0.00	0	
Total For IVC094									0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.80967			0.00	0	
Total IVC114 SPOT									0.00	0	
Total For IVC114									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.38453			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	99.80750			0.00	0	
Total IVC134 SPOT									0.00	0	
Total For IVC134									0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total IVC135 SPOT									0.00	0	
Total For IVC135									0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.18022			0.00	0	
Total IVC136 SPOT									0.00	0	
Total For IVC136									0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.05291			0.00	0	
Total IVC137 SPOT									0.00	0	
Total For IVC137									0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.95862			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.90587			0.00	0	
Total IVC144 SPOT									0.00	0	
Total For IVC144									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.32673			0.00	0	

Contract 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	101.38442				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.61216				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.00720				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.98259				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.98857				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	100.99439				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.72966				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.61901				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.86219				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	100.62255				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.40013				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.88426				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	101.22543				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.76488				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.61707				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.85735	7.40000	100.83734				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.06412				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.04531				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.21115				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.72812				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.05791	7.23000	100.03861				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	100.47889				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	101.43072	7.24000	101.34279				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	4.00000				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	99.91241				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	99.83589				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	99.75948				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	99.67530				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	99.59725				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	99.51931				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	99.44149				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	99.35609				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	99.30000				0.00	0	

Contract 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	99.19920				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	99.04281				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		340,000,000,000,000.00		23,400,000,000	23,400,000,000	
Total IVZ064 SPOT								10,000,000,000,000.00		23,400,000,000	23,400,000,000	
Total For IVZ064								10,000,000,000,000.00		23,400,000,000	23,400,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.81213				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.95500	103.69292	5.95500	103.67624				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.74385				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.20036				0.00	0	20,000,000
Total KAP013 SPOT										0.00	0	20,000,000
Total For KAP013										0.00	0	20,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.20960				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	98.91027				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.12875				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.68060				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.42811				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.07517				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.85680				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.69500	126.22458	8.69500	126.19538			108,113,630,000.00		12,434,000	3,108,500
Total KW01 SPOT									108,113,630,000.00		12,434,000	3,108,500
Total For KW01									108,113,630,000.00		12,434,000	3,108,500
LBK15 On 12/10/2021 Spot Bond					0.00000	99.25979				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.05826				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.93500	104.18381	6.93500	104.16441				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.70672				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.95500	106.83727	8.95500	106.81170				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.25662				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			11.96500	95.87825	11.96500	95.84797				0.00	0	
Total LBK28 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 LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.00500	101.01005	10.00500	100.98310				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.59179				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.93257				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	99.88415				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.47067				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.57566				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.16390				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	88.69031				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.29242				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.46500	107.49650	6.46500	107.47781				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.57821				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.87489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.78267			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.74422			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.92744			0.00	0	182,000,00
Total LGL11 SPOT									0.00	0	182,000,00
Total For LGL11									0.00	0	182,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	102.12928			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.67449			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.08946			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.11977			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	101.03523			0.00	0	
Total MBF061 SPOT									0.00	0	
Total For MBF061									0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.01726			0.00	0	
Total MBF063 SPOT									0.00	0	
Total For MBF063									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.80505			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06 On 16/09/2021 Spot Bond					0.00000	100.61622			0.00	0	
Total MBF066 SPOT									0.00	0	
Total For MBF066									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 On 17/11/2021 Spot Bond					0.00000	100.91124				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.98493				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.81420				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.86829				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.67701				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.96501				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.08022				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.53552				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.88137				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.17662				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.91237				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.46691				0.00	0	
Total MBP048 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.47643			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.24959			0.00	0	70,000,00
Total MBP050 SPOT									0.00	0	70,000,00
Total For MBP050									0.00	0	70,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.96936			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.46028			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.60500	7.60500	7.60500	112.30901			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.76500	104.73478	5.76500	104.71834		29,811,968,000.00		5,171,200	1,101,292,80
Total MMIG05 SPOT								29,811,968,000.00		5,171,200	1,101,292,80
Total For MMIG05								29,811,968,000.00		5,171,200	1,101,292,80
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.57320			0.00	0	100,000,00
Total MMIG06 SPOT									0.00	0	100,000,00
Total For MMIG06									0.00	0	100,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.68533			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.89128			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.25500	105.75723	8.25500	105.73386			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.85675			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.50500	100.04622	8.50500	100.02657			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.05520				0.00	0	83,000,00
Total MTN07 SPOT										0.00	0	83,000,00
Total For MTN07										0.00	0	83,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.19662				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.64088				0.00	0	186,000,00
Total MTN10 SPOT										0.00	0	186,000,00
Total For MTN10										0.00	0	186,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.30667				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.14141				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.89363				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.88925				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.71852				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.06501				0.00	0	500,000,00
Total MTN17 SPOT										0.00	0	500,000,00
Total For MTN17										0.00	0	500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.17188				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.83924				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	100.66501				0.00	0	96,000,00
Total MTN20 SPOT										0.00	0	96,000,00
Total For MTN20										0.00	0	96,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.75425				0.00	0	50,000,00
Total MTN21 SPOT										0.00	0	50,000,00
Total For MTN21										0.00	0	50,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.06261				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.20500	100.35010	8.20500	100.32818				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.06793				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.69574				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.75384				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.57562				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.45106				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.07981				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.07981				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.15627				0.00	0	
Total MWAR05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MWAR05									0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.15620			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.17937			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.68088			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.87478			0.00	0	
Total N6F26 SPOT									0.00	0	
Total For N6F26									0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.42396			0.00	0	
Total N6G26 SPOT									0.00	0	
Total For N6G26									0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.59290			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.76067			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.90310			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.03393			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.20500	104.20751	6.20500	104.19020			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.55500	106.50854	6.55500	106.48988			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.13500	105.47318	9.13500	105.44757		2,299,637,592,000.00		251,739,200	62,934,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NAM04 SPOT									2,299,637,592,000.00	251,739,200	62,934,80
Total For NAM04									2,299,637,592,000.00	251,739,200	62,934,80
NBG01 On 29/04/2022 Spot Bond					0.00000	100.24623			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.16394			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.03863			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.33087			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.09582			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000.00	12,500,000,000	12,500,000,00	
Total NBG06G SPOT								50,000,000,000,000.00	12,500,000,000	12,500,000,00	
Total For NBG06G								50,000,000,000,000.00	12,500,000,000	12,500,000,00	
NBK13 On 19/03/2024 Spot Bond			6.12000	112.24967	6.12000	112.23128		0.00	0		
Total NBK13A SPOT								0.00	0		
Total For NBK13A								0.00	0		
NBK15 On 11/02/2022 Spot Bond			5.42000	105.91030	5.42000	105.89466		0.00	0		
Total NBK15A SPOT								0.00	0		
Total For NBK15A								0.00	0		
NBK16 On 12/02/2025 Spot Bond			6.47500	113.69401	6.47500	113.67401		1,109,325,490,000.00	171,324,400	42,831,10	
Total NBK16A SPOT								1,109,325,490,000.00	171,324,400	42,831,10	
Total For NBK16A								1,109,325,490,000.00	171,324,400	42,831,10	
NBK17 On 22/04/2026 Spot Bond			7.72500	111.43729	7.72500	111.41421		0.00	0	1,227,850,00	
Total NBK17A SPOT								0.00	0	1,227,850,00	
Total For NBK17A								0.00	0	1,227,850,00	
NBK19 On 01/06/2022 Spot Bond			5.95000	104.58180	5.95000	104.56505		0.00	0		
Total NBK19A SPOT								0.00	0		
Total For NBK19A								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK20/ On 01/06/2026 Spot Bond			7.01500	115.26414	7.01500	115.24243			4,787,874,994,000.00	682,519,600	170,629,90
Total NBK20A SPOT									4,787,874,994,000.00	682,519,600	170,629,90
Total For NBK20A									4,787,874,994,000.00	682,519,600	170,629,90
NBK21/ On 21/07/2027 Spot Bond			8.07000	112.30196	8.07000	112.27782			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.04500	108.28111	5.04500	108.26645			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			6.74000	116.68302	6.74000	116.66200			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.78000	117.70118	7.78000	117.67677			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	101.19427			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.53000	5.53000	5.53000	112.36403			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.65618			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	34.15802	100.00000	34.08283			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.90620			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.96500	114.98363	7.96500	114.95923			1,026,968,868,000.00	128,935,200	32,233,80
Total NBK27A SPOT									1,026,968,868,000.00	128,935,200	32,233,80
Total For NBK27A									1,026,968,868,000.00	128,935,200	32,233,80
NBK28/ On 02/08/2023 Spot Bond			5.45000	108.54687	5.45000	108.53101			0.00	0	
Total NBK28A 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 NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.12500	114.05524	7.12500	114.03354			3,793,483,950,000.00	532,418,800	133,104,70
Total NBK29A SPOT									3,793,483,950,000.00	532,418,800	133,104,70
Total For NBK29A									3,793,483,950,000.00	532,418,800	133,104,70
NBK30 On 20/02/2024 Spot Bond			5.90500	112.96335	5.90500	112.94519			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.58000	110.23165	5.58000	110.21517			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.68368			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	103.14630			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	105.25591			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.00000			0.00	0	
Total NBK38B SPOT									0.00	0	
Total For NBK38B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.93000	9.93000	9.93000	73.59546			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.01418			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.58009			0.00	0	
Total NBK42B SPOT									0.00	0	
Total For NBK42B									0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.77706			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.86350			0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	300,000,00
Total For NBK45B										0.00	0	300,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	102.08955				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.52044				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.13816				0.00	17,040,000,000	10,240,000,00
Total NBK48B SPOT										0.00	17,040,000,000	10,240,000,00
Total For NBK48B										0.00	17,040,000,000	10,240,000,00
NBK49I On 09/11/2023 Spot Bond					0.00000	101.82104				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.16765				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.22943				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.48949				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.62305				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.77222				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.11617				0.00	6,740,000,000	3,370,000,00
Total NBKB55 SPOT										0.00	6,740,000,000	3,370,000,00
Total For NBKB55										0.00	6,740,000,000	3,370,000,00
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.08485				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.40186				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.09334				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.36789				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.01568				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.24505				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.26442				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.66946				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			9.10000	107.49441	9.10000	107.46842				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.66375				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.13500	106.96013	9.13500	106.93417			223,471,332,000.00		24,463,200	6,115,80

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 NCLN85 SPOT										223,471,332,000.00	24,463,200	6,115,80
Total For NCLN85										223,471,332,000.00	24,463,200	6,115,80
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.66946				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.67847				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.68989				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.65579				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.65579				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.99348				0.00	0	407,000,00
Total NEDT1B SPOT										0.00	0	407,000,00
Total For NEDT1B										0.00	0	407,000,00
NGL01 On 22/09/2021 Spot Bond					0.00000	101.21447				0.00	0	720,000,00
Total NGL01 SPOT										0.00	0	720,000,00
Total For NGL01										0.00	0	720,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.21864				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.45651				0.00	0	814,000,00
Total NGL02 SPOT										0.00	0	814,000,00
Total For NGL02										0.00	0	814,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.51240				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.95425				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	101.19402				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.16071				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.76042				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.73688				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.75644				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.75376				0.00	0	2,330,000,00
Total NGLT1A SPOT										0.00	0	2,330,000,00
Total For NGLT1A										0.00	0	2,330,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.62836				0.00	0	1,500,000,00
Total NGLT1B SPOT										0.00	0	1,500,000,00
Total For NGLT1B										0.00	0	1,500,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.03018				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.85325				0.00	1,300,000,000	650,000,00
Total NGT104 SPOT										0.00	1,300,000,000	650,000,00
Total For NGT104										0.00	1,300,000,000	650,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.16956				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.95861				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.64529				0.00	1,300,000,000	650,000,00
Total NGT107 SPOT										0.00	1,300,000,000	650,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT107										0.00	1,300,000,000	650,000,000
NGT10 On 08/09/2026 Spot Bond					0.00000	104.14377				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.03413				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.83310				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.48821				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	103.02029				0.00	0	2,000,000,000
Total NHM011 SPOT										0.00	0	2,000,000,000
Total For NHM011										0.00	0	2,000,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	102.16160				0.00	0	282,000,000
Total NHM012 SPOT										0.00	0	282,000,000
Total For NHM012										0.00	0	282,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	101.40634				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.94958				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.81325				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.30711				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.43687				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.41463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	212.52178				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.78000	3.78000	3.78000	199.77161				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.07500	3.07500	3.07500	149.26190				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.53500	3.53500	3.53500	110.83959				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.08500	5.08500	5.08500	106.15519				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.18000	3.18000	3.18000	148.73971				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.14422	3.45000	199.12025				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	146.81872				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.42500	3.42500	3.42500	204.05511				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.57000	202.31793	3.57000	202.29294				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.20000	104.61741	5.20000	104.60001				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.26348				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.80503				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.35098				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.31246				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	102.35933				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.42956				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.68199				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.08165				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.48192				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.34634				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.77400				0.00	0	
Total NN037 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 NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.47879				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.09886				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.08615				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	142.76978				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.48241				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	142.56302				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.71944				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.75920				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.95599				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.77577				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	100.75336				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.10484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.29411				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.79924				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.80473				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.13372				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.40253				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.11017				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	103.03038				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	120.72000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	116.99000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	122.70000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	121.30000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 21/09/2023 Spot Bond					0.00000	120.61251				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	109.57005				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	101.02458				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.45856				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	107.28154				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	109.57005				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	107.26609				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 06/08/2021 Spot Bond					0.00000	100.55928				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03: On 17/08/2021 Spot Bond					0.00000	100.99450				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03: On 19/08/2021 Spot Bond					0.00000	100.92892				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.92971				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03: On 25/08/2021 Spot Bond					0.00000	100.92971				0.00	0	
Total NNF036 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF036										0.00	0	
NNF03 On 01/09/2021 Spot Bond					0.00000	100.82618				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF03 On 14/09/2021 Spot Bond					0.00000	100.61200				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.46472				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	131.77701				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.16338				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.16338				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.38182				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.08582				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total NNF044 SPOT										0.00	0	30,000,000.00
Total For NNF044										0.00	0	30,000,000.00
NNF04 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		5,000,000,000	5,000,000.00	
Total NNF045 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000.00	
Total For NNF045								10,000,000,000,000.00		5,000,000,000	5,000,000.00	
NNF06 On 12/09/2024 Spot Bond					0.00000	109.42210				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.13431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.57731				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.06837				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.07035				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.98904				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.80782				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.81115				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.14684				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.09896				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.89369				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.96763				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.92230				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			6.62500	109.73887	6.62500	109.71943			8,442,900,000.00	1,274,400	318,60
Total NRA022 SPOT									8,442,900,000.00	1,274,400	318,60
Total For NRA022									8,442,900,000.00	1,274,400	318,60
NRA02' On 31/05/2023 Spot Bond			2.59000	199.76547	2.59000	199.74604			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02' On 30/11/2028 Spot Bond			9.38500	117.04494	9.38500	117.01560			6,887,279,854,000.00	733,860,400	183,465,10
Total NRA028 SPOT									6,887,279,854,000.00	733,860,400	183,465,10
Total For NRA028									6,887,279,854,000.00	733,860,400	183,465,10
NRA02' On 30/11/2028 Spot Bond			100.00000	14.34719	100.00000	14.31543			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	100.94322			0.00	0	50,000,00
Total NTC21 SPOT									0.00	0	50,000,00
Total For NTC21									0.00	0	50,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	101.17492			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.84665			0.00	0	
Total NTC25 SPOT									0.00	0	
Total For NTC25									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.66396			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.69113			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.70040			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.67220			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.81690			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.18709			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	100.64097			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.81721			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.79500	106.57834	5.79500	106.56180		241,343,206,000.00		41,646,800	10,411,700
Total OML06 SPOT								241,343,206,000.00		41,646,800	10,411,700
Total For OML06								241,343,206,000.00		41,646,800	10,411,700
OML07 On 19/03/2025 Spot Bond			7.35700	115.33548	7.35700	115.31283		0.00		0	1,543,000.00
Total OML07 SPOT								0.00		0	1,543,000.00
Total For OML07								0.00		0	1,543,000.00
OML09 On 14/09/2022 Spot Bond			5.98500	109.41397	5.98500	109.39643		283,708,152,000.00		47,403,200	11,850,800
Total OML09 SPOT								283,708,152,000.00		47,403,200	11,850,800
Total For OML09								283,708,152,000.00		47,403,200	11,850,800
OML10 On 14/09/2025 Spot Bond			7.66000	117.17500	7.66000	117.15106		6,250,982,832,000.00		816,055,200	924,013,800
Total OML10 SPOT								6,250,982,832,000.00		816,055,200	924,013,800
Total For OML10								6,250,982,832,000.00		816,055,200	924,013,800
OML11 On 11/06/2024 Spot Bond					0.00000	100.68101		0.00		0	10,000.00
Total OML11 SPOT								0.00		0	10,000.00
Total For OML11								0.00		0	10,000.00
OML12 On 12/11/2025 Spot Bond					0.00000	101.26646		0.00	3,300,000,000	0	1,650,000.00
Total OML12 SPOT								0.00	3,300,000,000	0	1,650,000.00
Total For OML12								0.00	3,300,000,000	0	1,650,000.00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.11499		0.00		0	
Total PEP01 SPOT								0.00		0	
Total For PEP01								0.00		0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.08895		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.21325				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	99.99911				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.01232				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.37361				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.97628				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.11975				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.26118				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.28138				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.30158				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.34000	115.06156	7.35500	114.96759			251,436,383,308,000.00	1,260,413,676,200	1,350,087,412,400	
Total R186 SPOT									51,436,383,308,000.00	260,413,676,200	350,087,412,400	
Total For R186									51,436,383,308,000.00	260,413,676,200	350,087,412,400	
R197 On 07/12/2023 Spot Bond			1.39000	321.76761	1.39000	321.74683			634,832,738,000.00	456,714,200	92,667,970,200	
Total R197 SPOT									634,832,738,000.00	456,714,200	92,667,970,200	
Total For R197									634,832,738,000.00	456,714,200	92,667,970,200	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202	On	07/12/2033	Spot Bond			4.04000	234.27499	4.04000	234.24311			191,609,928,000,000.00	47,428,200,000	188,531,263,50
Total R202 SPOT												1,609,928,000,000.00	47,428,200,000	188,531,263,50
Total For R202												1,609,928,000,000.00	47,428,200,000	188,531,263,50
R2023	On	28/02/2023	Spot Bond			4.93000	107.50561	4.95500	107.45277			775,405,669,196,000.00	157,283,097,200	922,815,611,60
Total R2023 SPOT												5,405,669,196,000.00	157,283,097,200	922,815,611,60
Total For R2023												5,405,669,196,000.00	157,283,097,200	922,815,611,60
R2030	On	31/01/2030	Spot Bond			8.86000	95.00610	8.89500	94.78486			919,882,753,180,000.00	1,909,693,313,000	1,962,918,037,80
Total R2030 SPOT												19,882,753,180,000.00	909,693,313,000	962,918,037,80
Total For R2030												19,882,753,180,000.00	909,693,313,000	962,918,037,80
R2032	On	31/03/2032	Spot Bond			9.60500	93.87954	9.64500	93.60860			587,961,856,256,000.00	269,439,027,200	1,590,053,574,00
Total R2032 SPOT												17,961,856,256,000.00	269,439,027,200	590,053,574,00
Total For R2032												17,961,856,256,000.00	269,439,027,200	590,053,574,00
R2035	On	28/02/2035	Spot Bond			10.17500	94.29239	10.23000	93.89543			452,217,142,810,000.00	732,404,633,200	1,271,360,664,40
Total R2035 SPOT												12,217,142,810,000.00	732,404,633,200	271,360,664,40
Total For R2035												12,217,142,810,000.00	732,404,633,200	271,360,664,40
R2037	On	31/01/2037	Spot Bond			10.43500	85.35970	10.49500	84.93215			307,278,246,078,000.00	221,109,558,800	1,264,418,063,10
Total R2037 SPOT												17,278,246,078,000.00	221,109,558,800	264,418,063,10
Total For R2037												17,278,246,078,000.00	221,109,558,800	264,418,063,10
R2040	On	31/01/2040	Spot Bond			10.58000	87.35697	10.63500	86.93597			421,591,221,744,000.00	323,401,816,800	1,293,875,521,10
Total R2040 SPOT												11,591,221,744,000.00	323,401,816,800	293,875,521,10
Total For R2040												11,591,221,744,000.00	323,401,816,800	293,875,521,10
R2044	On	31/01/2044	Spot Bond			10.63500	84.06856	10.69000	83.64213			079,849,450,220,000.00	383,624,772,000	1,406,161,113,60
Total R2044 SPOT												9,849,450,220,000.00	383,624,772,000	406,161,113,60
Total For R2044												9,849,450,220,000.00	383,624,772,000	406,161,113,60
R2048	On	28/02/2048	Spot Bond			10.56500	87.62886	10.62500	87.14968			251,579,859,472,000.00	970,334,108,800	1,157,262,772,20
Total R2048 SPOT												11,579,859,472,000.00	970,334,108,800	157,262,772,20
Total For R2048												11,579,859,472,000.00	970,334,108,800	157,262,772,20
R209	On	31/03/2036	Spot Bond			10.17500	72.54800	10.22000	72.26419			177,909,700,795,000.00	902,005,867,400	826,877,483,10
Total R209 SPOT												7,909,700,795,000.00	902,005,867,400	326,877,483,10
Total For R209												7,909,700,795,000.00	902,005,867,400	326,877,483,10
R210	On	31/03/2028	Spot Bond			3.02000	209.09359	3.07000	208.44406			256,569,234,000,000.00	84,956,700,000	77,508,894,40
Total R210 SPOT												16,569,234,000,000.00	84,956,700,000	77,508,894,40
Total For R210												16,569,234,000,000.00	84,956,700,000	77,508,894,40
R212	On	31/01/2022	Spot Bond			0.90000	173.03628	0.95000	172.98445			70,398,000,000,000.00	78,220,000,000	241,497,300,00
Total R212 SPOT												10,398,000,000,000.00	78,220,000,000	241,497,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R212									70,398,000,000,000.00	78,220,000,000	241,497,300,000
R213 On 28/02/2031 Spot Bond			9.23500	88.95045	9.27500	88.70160			574,576,073,774,000.00	170,500,928,400	525,188,994,400
Total R213 SPOT									4,576,073,774,000.00	170,500,928,400	525,188,994,400
Total For R213									4,576,073,774,000.00	170,500,928,400	525,188,994,400
R214 On 28/02/2041 Spot Bond			10.58000	69.30595	10.63000	68.98813			061,623,922,708,000.00	289,378,442,600	638,573,979,400
Total R214 SPOT									1,623,922,708,000.00	289,378,442,600	638,573,979,400
Total For R214									1,623,922,708,000.00	289,378,442,600	638,573,979,400
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.62653			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.93722			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.53351			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.04579			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.85575			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.02764			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.88497			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.09979			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.63949			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.78228			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.60343				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.63124				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.51071				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.11232				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.55107				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.12546				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.10964				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.36502				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.72956				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.88009				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.41804				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	100.09524				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.34234				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	103.68523				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	105.26954				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.39561				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.44636				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	101.12347				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.30470				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.97075				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.17094				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.17712				0.00	0	100,000,00
Total RES50 SPOT										0.00	0	100,000,00
Total For RES50										0.00	0	100,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	99.88728				0.00	0	
Total RES52 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 RES52									0.00	0	
RMB10 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB106 SPOT									0.00	0	
Total For RMB106									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.60500	107.62187	6.60500	107.60275		20,760,836,000.00	3,143,200	785,80	
Total RW23 SPOT								20,760,836,000.00	3,143,200	785,80	
Total For RW23								20,760,836,000.00	3,143,200	785,80	
RW28 On 10/12/2028 Spot Bond			11.31000	96.25951	11.31000	96.23057		12,899,249,532,000.00	1,140,517,200	285,129,30	
Total RW28 SPOT								12,899,249,532,000.00	1,140,517,200	285,129,30	
Total For RW28								12,899,249,532,000.00	1,140,517,200	285,129,30	
RW31 On 30/06/2031 Spot Bond			10.75700	100.53926	10.75700	100.51048		0.00	0		
Total RW31 SPOT								0.00	0		
Total For RW31								0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	100.62964		0.00	0		
Total RWL26 SPOT								0.00	0		
Total For RWL26								0.00	0		
RWL28 On 30/06/2028 Spot Bond			9.58500	101.48066	9.58500	101.45470		0.00	0		
Total RWL28 SPOT								0.00	0		
Total For RWL28								0.00	0		
SBK23 On 28/05/2022 Spot Bond			5.11500	107.18705	5.11500	107.17234		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	0.00000		0.00	0		
Total SBN01 SPOT								0.00	0		
Total For SBN01								0.00	0		
SBS20 On 15/05/2026 Spot Bond			7.14500	113.75881	7.14500	113.73711		7,413,749,172,000.00	1,037,613,600	259,403,40	
Total SBS20 SPOT								7,413,749,172,000.00	1,037,613,600	259,403,40	
Total For SBS20								7,413,749,172,000.00	1,037,613,600	259,403,40	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.12584		0.00	0		
Total SBS21 SPOT								0.00	0		
Total For SBS21								0.00	0		
SBS27 On 20/02/2024 Spot Bond			5.92500	114.39006	5.92500	114.37161		7,801,741,380,000.00	1,316,749,600	654,187,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS27 SPOT									7,801,741,380,000.00	1,316,749,600	654,187,40
Total For SBS27									7,801,741,380,000.00	1,316,749,600	654,187,40
SBS3 On 25/05/2026 Spot Bond			7.23500	105.40449	7.23500	105.38414			3,760,507,010,000.00	519,766,000	129,941,50
Total SBS3 SPOT									3,760,507,010,000.00	519,766,000	129,941,50
Total For SBS3									3,760,507,010,000.00	519,766,000	129,941,50
SBS31 On 12/06/2027 Spot Bond			7.61000	111.49964	7.61000	111.47689			10,247,696,012,000.00	1,346,609,200	336,652,30
Total SBS31 SPOT									10,247,696,012,000.00	1,346,609,200	336,652,30
Total For SBS31									10,247,696,012,000.00	1,346,609,200	336,652,30
SBS34 On 19/09/2024 Spot Bond			6.34500	114.24779	6.34500	114.22841			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.65000	107.60431	6.65000	107.58518			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.54000	107.09179	8.54000	107.06746			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.00000	103.11349	4.00000	103.10232			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.22000	108.03120	5.22000	108.01607			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.90000	116.02084	6.90000	115.99945			2,594,471,760,000.00	376,010,400	94,002,60
Total SBS42 SPOT									2,594,471,760,000.00	376,010,400	94,002,60
Total For SBS42									2,594,471,760,000.00	376,010,400	94,002,60
SBS43 On 12/11/2027 Spot Bond			7.68000	117.81999	7.68000	117.79585			801,659,904,000.00	104,382,800	26,095,70
Total SBS43 SPOT									801,659,904,000.00	104,382,800	26,095,70
Total For SBS43									801,659,904,000.00	104,382,800	26,095,70
SBS46 On 15/02/2023 Spot Bond			5.32000	112.71645	5.32000	112.70010			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.26079			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS49 On 31/01/2022 Spot Bond					0.00000	100.42185				0.00	600,000,000	300,000,000
Total SBS49 SPOT										0.00	600,000,000	300,000,000
Total For SBS49										0.00	600,000,000	300,000,000
SBS50 On 31/01/2022 Spot Bond			4.70500	102.33974	4.70500	102.32686				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.02000	6.02000	6.02000	108.63096				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.62499				0.00	0	300,000,000
Total SBS52 SPOT										0.00	0	300,000,000
Total For SBS52										0.00	0	300,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.80773				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.46676				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.90000	104.62299	4.90000	104.60916				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.31603				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.66249				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.71270				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.55682				0.00	2,500,000,000	1,250,000,000
Total SBS62 SPOT										0.00	2,500,000,000	1,250,000,000
Total For SBS62										0.00	2,500,000,000	1,250,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	100.58471				0.00	0	
Total SBS63 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 SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.15058				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.67136				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.75743				0.00	6,980,000,000	3,490,000,000
Total SBS66 SPOT										0.00	6,980,000,000	3,490,000,000
Total For SBS66										0.00	6,980,000,000	3,490,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.44423				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.24808				0.00	9,000,000,000	4,500,000,000
Total SBS68 SPOT										0.00	9,000,000,000	4,500,000,000
Total For SBS68										0.00	9,000,000,000	4,500,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.92044				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81800	318.74795	1.81800	318.72366				54,540,000,000.00	30,000,000	15,000,000
Total SBSI11 SPOT										54,540,000,000.00	30,000,000	15,000,000
Total For SBSI11										54,540,000,000.00	30,000,000	15,000,000
SBSI14 On 07/12/2033 Spot Bond			4.99000	4.99000	4.99000	213.54881				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.17172				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.22831				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.09159				0.00	1,000,000,000	200,000,000
Total SBT103 SPOT										0.00	1,000,000,000	200,000,000
Total For SBT103										0.00	1,000,000,000	200,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.13085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				130,000,000,000,000.00	1,300,000,000	650,000,000
Total SBT105 SPOT										10,000,000,000,000.00	1,300,000,000	650,000,000
Total For SBT105										10,000,000,000,000.00	1,300,000,000	650,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.91545				0.00	0	2,000,000,000
Total SBT201 SPOT										0.00	0	2,000,000,000
Total For SBT201										0.00	0	2,000,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.11957				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.05500	108.78411	7.05500	108.76351				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.78198				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.40182				0.00	0	134,000,000
Total SBT206 SPOT										0.00	0	134,000,000
Total For SBT206										0.00	0	134,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	107.61702				0.00	200,000,000	138,000,000
Total SBT207 SPOT										0.00	200,000,000	138,000,000
Total For SBT207										0.00	200,000,000	138,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.06823				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.56834				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.54505				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI4 On 15/08/2021 Spot Bond					0.00000	101.27380				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.20142				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.15302				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.25072				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.19512				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.25405				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.26879				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.16359				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.26879				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.44766				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.39507				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.60147				0.00	0	
Total SLRC5 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 SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.31089				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.75500	111.50080	6.75500	111.48057				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.22350				0.00	0	50,000,00
Total SNT04 SPOT										0.00	0	50,000,00
Total For SNT04										0.00	0	50,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.98911				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.85223				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.11733				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.50840				0.00	0	100,000,00
Total SPDA12 SPOT										0.00	0	100,000,00
Total For SPDA12										0.00	0	100,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.03183				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.10102				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.59726				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.72814				0.00	1,400,000,000	1,200,000,00
Total SPG005 SPOT										0.00	1,400,000,000	1,200,000,00
Total For SPG005										0.00	1,400,000,000	1,200,000,00
SPG00 On 18/06/2022 Spot Bond					0.00000	100.70861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.93563				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.45707				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.38402				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.06158				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 01/12/2021 Spot Bond					0.00000	100.82873				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.70793				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.50979				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	146.01472				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.33000	115.10911	7.33000	115.08646				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.76500	91.67663	8.76500	91.65526				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.15016				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

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 13/10/2023 Spot Bond					0.00000	100.31012				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.35500	109.92171	6.35500	109.90291				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			5.03500	106.85727	5.03500	106.83996				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.53719				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.90491				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.42000	2.42000	2.42000	314.53174				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.10587				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	99.98608				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	100.37242				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	149.03784				0.00	0	
Total SSN062 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 SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.23500	5.23500	5.23500	104.13212				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	106.72261				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.25000	4.25000	4.25000	194.25798				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.02681				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00700				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.95830				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.75297				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.73468				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	100.66041				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.31721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	101.06752				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.81910				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	99.95692				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.91500	4.91500	4.91500	215.10061				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.48684				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.25813				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.82934				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.08390				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.89266				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.56000	91.12928	9.56000	91.10616				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10 On 28/11/2021 Spot Bond					0.00000	100.86823				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	100.79692				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.29500	93.81229	4.29500	193.73929				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			5.09500	88.08725	5.09500	211.39891				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	99.97520				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.17353				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.65468				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN11 On 10/08/2021 Spot Bond					0.00000	101.14154				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	101.07299				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN11 On 11/08/2021 Spot Bond					0.00000	101.07299				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.99496				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN11 On 19/08/2021 Spot Bond					0.00000	100.97246				0.00	0	
Total SSN117 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 SSN117									0.00	0	
SSN117 On 07/09/2021 Spot Bond					0.00000	100.76155			0.00	0	
Total SSN118 SPOT									0.00	0	
Total For SSN118									0.00	0	
SSN118 On 09/09/2021 Spot Bond					0.00000	100.68952			0.00	0	
Total SSN119 SPOT									0.00	0	
Total For SSN119									0.00	0	
SSN119 On 11/09/2021 Spot Bond					0.00000	100.62532			0.00	0	
Total SSN120 SPOT									0.00	0	
Total For SSN120									0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.92500	106.80093	7.92500	106.77825			636,948,100,000.00	80,372,000	20,093,000
Total SZ25 SPOT									636,948,100,000.00	80,372,000	20,093,000
Total For SZ25									636,948,100,000.00	80,372,000	20,093,000
T14A11 On 21/11/2021 Spot Bond					0.00000	101.09559			0.00	0	
Total T14A11 SPOT									0.00	0	
Total For T14A11									0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.07500	103.30632	4.07500	103.29492			0.00	0	
Total T14A12 SPOT									0.00	0	
Total For T14A12									0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.93606			0.00	0	
Total T16OM2 SPOT									0.00	0	
Total For T16OM2									0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.89617			0.00	0	
Total T16OM3 SPOT									0.00	0	
Total For T16OM3									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.98992			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.03562			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.16563	7.21000	103.14128			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.03040			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.08000				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.66736				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.00001				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.97607				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.81985				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.40221				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.60623				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.70480				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.06040				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.09121				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.51165				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	100.35725				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.73566				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.06411				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.24211				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.12350				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.07500	103.77457	4.07500	103.76312				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.30761				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.06000	103.40972	4.06000	103.39836				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.24508				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.24578				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.16137				0.00	0	
Total TH14B3 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 TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.49574				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.48624				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.28094				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.94183				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.28782				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.14295				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.06696				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	101.91987				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.98004				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.02784				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.98397				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.11957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.35362				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.39850				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.21327				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.55949				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.16543				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.71016				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.99911				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.58982				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.15116				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.92499				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.81489	8.49000	103.79105				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ^v On 21/08/2022 Spot Bond					0.00000	101.23767				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A ^t On 21/08/2024 Spot Bond					0.00000	101.04579				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁱ On 21/08/2022 Spot Bond					0.00000	100.99592				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ^l On 21/08/2024 Spot Bond					0.00000	101.03980				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ^s On 21/08/2024 Spot Bond			5.76000	102.58991	5.76000	102.57382				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ^v On 21/08/2024 Spot Bond					0.00000	101.08367				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ^v On 21/08/2024 Spot Bond					0.00000	101.15545				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ^v On 21/08/2024 Spot Bond					0.00000	101.15944				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ^v On 21/08/2024 Spot Bond					0.00000	101.14548				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ^v On 21/08/2024 Spot Bond					0.00000	101.24116				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ^v On 21/08/2024 Spot Bond					0.00000	101.21525				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ^v On 21/08/2024 Spot Bond					0.00000	101.57386				0.00	0	
Total TH16D1 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 TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.74308				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.64355				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.12528				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.19700				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.56332				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.88227				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.66928				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.05500	106.80189	6.05500	106.78457				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.15500	110.52517	7.15500	110.50406				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.82782				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.42933				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.80500	107.22726	7.80500	107.20484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.73327				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.65619				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.99680				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.89024				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.65500	111.14930	6.65500	111.12954			235,994,286,000.00	35,461,200	1,260,702,700	
Total TN23 SPOT									235,994,286,000.00	35,461,200	1,260,702,700	
Total For TN23									235,994,286,000.00	35,461,200	1,260,702,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	27.43176	100.00000	27.37139			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.34500	108.21885	8.34500	108.19441			19,353,261,687,000.00	2,319,144,600	7,520,546,800	
Total TN25 SPOT									19,353,261,687,000.00	2,319,144,600	7,520,546,800	
Total For TN25									19,353,261,687,000.00	2,319,144,600	7,520,546,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.15514	100.00000	17.11675			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.21500	100.45733	9.21500	100.43274			11,360,486,061,000.00	1,232,825,400	13,989,022,800	
Total TN27 SPOT									11,360,486,061,000.00	1,232,825,400	13,989,022,800	
Total For TN27									11,360,486,061,000.00	1,232,825,400	13,989,022,800	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.19875	100.00000	11.17410			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.52500	103.15163	10.52500	103.12273			0.00	0	1,200,000,000	
Total TN30 SPOT									0.00	0	1,200,000,000	
Total For TN30									0.00	0	1,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30/R On 09/10/2030 Spot Bond			8.00000	119.34798	8.00000	119.32241				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.89000	94.82899	11.89000	94.79907				0.00	0	3,210,000.00
Total TN40 SPOT										0.00	0	3,210,000.00
Total For TN40										0.00	0	3,210,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.37438	10.75000	103.34481				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	100.97055				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.98149				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.87212	7.61000	100.88134				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.83578				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.26978				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.06500	105.57008	6.06500	105.55294				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.17365				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.51469				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.64374				0.00	0	
Total TRA3B2 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 TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.29335				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.30832				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.35500	109.81040	6.35500	109.79164				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.29335				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.30832				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.61619	8.62000	102.59252				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.72673				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.14795				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.11234				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.41578				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25: On 06/09/2021 Spot Bond					0.00000	99.43640				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25: On 16/09/2021 Spot Bond					0.00000	99.49926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP251 On 29/11/2021 Spot Bond					0.00000	98.65063				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP255 On 14/02/2022 Spot Bond					0.00000	97.47086				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP256 On 11/03/2022 Spot Bond					0.00000	97.00235				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	96.88310				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	96.25743				0.00	0	200,000,00
Total TSP259 SPOT										0.00	0	200,000,00
Total For TSP259										0.00	0	200,000,00
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.68167				0.00	0	155,782,50
Total TU1A11 SPOT										0.00	0	155,782,50
Total For TU1A11										0.00	0	155,782,50
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.99993				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.74134				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.12654				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC37 On 29/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	101.74722				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	

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 16/08/2021 Spot Bond					0.00000	101.59465				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.59465				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.59287				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.51457				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.85162				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.73830				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.59287				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000.00
Total TWC381 SPOT										0.00	0	40,000,000.00
Total For TWC381										0.00	0	40,000,000.00
UG26 On 09/03/2026 Spot Bond			9.74500	110.18938	9.74500	110.16089		8,825,878,886,000.00		905,682,800		226,420,700
Total UG26 SPOT								8,825,878,886,000.00		905,682,800		226,420,700
Total For UG26								8,825,878,886,000.00		905,682,800		226,420,700
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.11094				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.24778				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.31093				0.00	0	
Total UU1B01 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 UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.58448				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.36016				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.16527				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.99643				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.02633				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.12316				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.16685				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.51765				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.74028				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
Total for SPOT :										77,179,793,592,044,500.00	299,199,346,300	196,278,624,500
Total Futures												
Total Options										0.00	0	132,500
Grand Total:										77,179,795,474,033,500.00	299,199,364,849	196,280,100,800