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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2021

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			11.14000	79.15163	11.10760	79.32769			0.00	0	
ES33	On	04/11/2021	Bond Future			11.34812	76.37788	11.34034	76.41896			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.58937	77.27704	11.58120	77.31889			0.00	0	
ES33	On	05/05/2022	Bond Future			11.83371	74.43120	11.82517	74.47365			0.00	0	
ES33	On	04/08/2022	Bond Future			12.08901	75.30880	12.08008	75.35185			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			11.70500	77.69515	11.68747	77.80266			0.00	0	
ES42	On	04/11/2021	Bond Future			11.89705	74.47170	11.91000	74.39459			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.11961	75.34903	12.13308	75.27124			0.00	0	
ES42	On	05/05/2022	Bond Future			12.35301	71.99918	12.36706	71.92060			0.00	0	
ES42	On	04/08/2022	Bond Future			12.59019	72.84645	12.60485	72.76700			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	05/08/2021	Bond Future			153.66345	153.66345	153.66775	153.66775			572,089,024.35	3,723	

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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			155.34080	155.34080	155.34589	155.34589			0.00	0	4,84
I2025	On	03/02/2022	Bond Future			155.59982	155.59982	155.60549	155.60549			0.00	0	
I2025	On	05/05/2022	Bond Future			157.47501	157.47501	157.48099	157.48099			0.00	0	
I2025	On	04/08/2022	Bond Future			157.82900	157.82900	157.83524	157.83524			0.00	0	
Total I2025 Future												572,089,024.35	3,723	4,84
Total For I2025												572,089,024.35	3,723	4,84
I2029	On	05/08/2021	Bond Future			114.12945	114.12945	114.12985	114.12985			242,753,340.15	2,127	
I2029	On	04/11/2021	Bond Future			114.20581	114.20581	114.20682	114.20682			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.54989	115.54989	115.55125	115.55125			0.00	0	
I2029	On	05/05/2022	Bond Future			115.75308	115.75308	115.75463	115.75463			0.00	0	
I2029	On	04/08/2022	Bond Future			117.19133	117.19133	117.19303	117.19303			0.00	0	
Total I2029 Future												242,753,340.15	2,127	2,96
Total For I2029												242,753,340.15	2,127	2,96
I2033	On	05/08/2021	Bond Future			107.82837	107.82837	107.82643	107.82643			230,429,226.69	2,137	
I2033	On	04/11/2021	Bond Future			107.75735	107.75735	107.75597	107.75597			0.00	0	8,91
I2033	On	03/02/2022	Bond Future			109.02547	109.02547	109.02432	109.02432			0.00	0	
I2033	On	05/05/2022	Bond Future			109.07092	109.07092	109.06990	109.06990			0.00	0	
I2033	On	04/08/2022	Bond Future			110.42610	110.42610	110.42529	110.42529			0.00	0	
Total I2033 Future												230,429,226.69	2,137	8,91
Total For I2033												230,429,226.69	2,137	8,91
I2038	On	05/08/2021	Bond Future			119.24080	119.24080	119.23783	119.23783			755,032,745.60	6,332	
I2038	On	04/11/2021	Bond Future			120.77964	120.77964	120.53992	120.53992			0.00	0	7,63
I2038	On	03/02/2022	Bond Future			120.43596	120.43596	120.19385	120.19385			0.00	0	
I2038	On	05/05/2022	Bond Future			121.88752	121.88752	121.64271	121.64271			0.00	0	
I2038	On	04/08/2022	Bond Future			121.59923	121.59923	121.35147	121.35147			0.00	0	
Total I2038 Future												755,032,745.60	6,332	7,63
Total For I2038												755,032,745.60	6,332	7,63
I2046	On	05/08/2021	Bond Future			108.34028	108.34028	108.33737	108.33737			818,727,495.96	7,557	
I2046	On	04/11/2021	Bond Future			107.68540	107.68540	107.68305	107.68305			0.00	0	18,10
I2046	On	03/02/2022	Bond Future			108.95275	108.95275	108.95077	108.95077			0.00	0	
I2046	On	05/05/2022	Bond Future			108.39725	108.39725	108.39529	108.39529			0.00	0	
I2046	On	04/08/2022	Bond Future			109.74436	109.74436	109.74246	109.74246			0.00	0	
Total I2046 Future												818,727,495.96	7,557	18,10
Total For I2046												818,727,495.96	7,557	18,10
I2050	On	05/08/2021	Bond Future			109.88588	109.88588	109.88300	109.88300			628,986,777.12	5,724	
I2050	On	04/11/2021	Bond Future			111.08540	111.08540	111.08294	111.08294			0.00	0	10,84
I2050	On	03/02/2022	Bond Future			110.43141	110.43141	110.42938	110.42938			0.00	0	
I2050	On	05/05/2022	Bond Future			111.76240	111.76240	111.76057	111.76057			0.00	0	

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			111.14849	111.14849	111.14661	111.14661			0.00	0	
Total I2050 Future												628,986,777.12	5,724	10,84
Total For I2050												628,986,777.12	5,724	10,84
R186	On	05/08/2021	Bond Future			7.35000	115.19564	7.34206	115.23323		6.13	4,822,895,859.88	41,867	
R186	On	04/11/2021	Bond Future			7.51323	116.52040	7.52592	116.46327		5.76	9,787,713.60	84	74,8
R186	On	03/02/2022	Bond Future			7.69962	112.58137	7.71307	112.52395		5.64	0.00	0	
R186	On	05/05/2022	Bond Future			7.90071	113.91217	7.91506	113.85423		5.30	0.00	0	
R186	On	04/08/2022	Bond Future			8.11902	109.96956	8.13439	109.91101		5.26	0.00	0	
Total R186 Future												4,832,683,573.48	41,951	74,87
R186	On	05/08/2021	Bond Future	8.62	Call			5,855.64000	5.85564	5,818,050	8.39	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			0.00000	0.00000	0,000	8.39	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,899.94000	5.89994	5,862,350	8.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			0.00000	0.00000	0,000	8.41	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,811.30000	5.81130	5,773,710	8.38	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			0.00000	0.00000	0,000	8.38	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			483.29000	0.48329	464,410	6.03	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			118.93000	0.11893	112,300	6.51	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,021.17000	3.02117	3,059,660	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			474.07000	0.47407	455,430	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,055.82000	3.05582	3,094,570	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			464.99000	0.46499	446,610	6.04	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			2,986.65000	2.98665	3,024,900	6.03	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			1,973.56000	1.97356	2,002,820	5.85	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			881.67000	0.88167	853,800	5.85	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,547.88000	5.54788	5,598,380	6.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			986.29000	0.98629	1,001,720	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,853.92000	2.85392	2,811,930	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,001.60000	1.00160	1,017,220	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,825.67000	2.82567	2,783,870	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,017.06000	1.01706	1,032,880	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,797.58000	2.79758	2,755,980	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,408.03000	1.40803	1,382,940	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,975.21000	2.97521	3,007,740	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,435.36000	1.43536	1,409,950	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,001.13000	3.00113	3,033,820	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,421.64000	1.42164	1,396,390	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,027.14000	3.02714	3,059,990	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			2,318.59000	2.31859	2,345,340	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,335.31000	2.33531	2,303,510	5.31	0.00	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
R186	On	04/08/2022	Bond Future	8.14	Call		2,338.54000	2.33854	2,365,450	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,317.18000	2.31718	2,285,540	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		2,359.03000	2.35903	2,386,090	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,299.60000	2.29960	2,268,110	5.31	0.00	0	
Total R186 Option											0.00	0	30,35
Total For R186											4,832,683,573.48	41,951	105,22
R197	On	05/08/2021	Bond Future			322.42687	322.42687	322.44370	322.44370		315,978,332.60	980	
R197	On	04/11/2021	Bond Future			325.94636	325.94636	325.96505	325.96505		0.00	0	1,27
R197	On	03/02/2022	Bond Future			321.63159	321.63159	321.65154	321.65154		0.00	0	
R197	On	05/05/2022	Bond Future			325.50830	325.50830	325.52897	325.52897		0.00	0	
R197	On	04/08/2022	Bond Future			321.23641	321.23641	321.25771	321.25771		0.00	0	
Total R197 Future											315,978,332.60	980	1,27
Total For R197											315,978,332.60	980	1,27
R202	On	05/08/2021	Bond Future			236.14591	236.14591	236.14129	236.14129		840,679,439.60	3,560	
R202	On	04/11/2021	Bond Future			238.72370	238.72370	238.72027	238.72027		0.00	0	9,70
R202	On	03/02/2022	Bond Future			237.20363	237.20363	237.20093	237.20093		0.00	0	
R202	On	05/05/2022	Bond Future			240.06233	240.06233	240.06014	240.06014		0.00	0	
R202	On	04/08/2022	Bond Future			238.62777	238.62777	238.62564	238.62564		0.00	0	
Total R202 Future											840,679,439.60	3,560	9,70
Total For R202											840,679,439.60	3,560	9,70
R2023	On	05/08/2021	Bond Future			4.98000	107.54347	4.97650	107.54879	1.07	361,668,689.61	3,363	
R2023	On	04/11/2021	Bond Future			5.16374	104.71461	5.10510	104.78962	1.02	0.00	0	13,76
R2023	On	03/02/2022	Bond Future			5.30277	105.92151	5.22901	105.99774	0.87	0.00	0	
R2023	On	05/05/2022	Bond Future			5.46555	103.26282	5.36807	103.34014	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future			5.72456	104.49029	5.58145	104.56943	0.61	0.00	0	
Total R2023 Future											361,668,689.61	3,363	13,76
R2023	On	05/08/2021	Bond Future	5.30	Call		490.09000	0.49009	484,770	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put		0.00000	0.00000	0,000	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call		505.19000	0.50519	499,870	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put		0.00000	0.00000	0,000	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call		474.98000	0.47498	469,660	1.14	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put		0.00000	0.00000	0,000	1.14	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put		346.88000	0.34688	398,510	0.99	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call		99.88000	0.09988	77,950	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put		362.83000	0.36283	415,910	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call		104.59000	0.10459	81,940	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put		354.70000	0.35470	407,060	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call		109.61000	0.10961	86,230	0.99	0.00	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		178.86000	0.17886	149,270	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		333.11000	0.33311	379,750	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		169.24000	0.16924	140,680	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		344.22000	0.34422	391,890	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		174.16000	0.17416	145,080	0.83	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		338.78000	0.33878	385,930	0.83	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		80.22000	0.08022	94,790	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		822.40000	0.82240	759,480	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		79.26000	0.07926	93,660	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		808.64000	0.80864	746,050	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		81.19000	0.08119	95,920	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		815.52000	0.81552	752,770	0.91	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		413.32000	0.41332	363,430	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		160.14000	0.16014	189,390	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		417.28000	0.41728	367,150	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		158.59000	0.15859	187,600	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		409.39000	0.40939	359,730	0.64	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		161.71000	0.16171	191,190	0.64	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											361,668,689.61	3,363	13,76
R2030	On	05/08/2021	Bond Future			8.87000	95.12856	8.85706	95.20203	9.93	2,606,046,901.20	27,395	
R2030	On	04/11/2021	Bond Future			9.05025	96.17220	9.04188	96.21820	9.66	0.00	0	97,5
R2030	On	03/02/2022	Bond Future			9.24088	93.27643	9.23206	93.32328	9.50	0.00	0	
R2030	On	05/05/2022	Bond Future			9.44214	94.37924	9.43287	94.42680	8.91	0.00	0	
R2030	On	04/08/2022	Bond Future			9.65883	91.47822	9.64907	91.52650	8.78	0.00	0	
Total R2030 Future											2,606,046,901.20	27,395	97,5
R2030	On	05/08/2021	Bond Future	10.42	Call		8,368.94000	8.36894	8,295,470	13.53	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Call		1,645.71000	1.64571	1,572,060	10.97	0.00	0	
R2030	On	05/08/2021	Bond Future	9.15	Put		0.18000	0.00018	0,000	10.97	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put		2,056.39000	2.05639	2,129,860	9.44	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call		0.00000	0.00000	0,000	9.44	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Call		3,563.82000	3.56382	3,490,350	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Call		6,993.38000	6.99338	6,919,910	13.03	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put		0.00000	0.00000	0,000	13.03	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Call		4,902.99000	4.90299	4,829,520	12.30	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put		0.00000	0.00000	0,000	12.30	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Put		287.60000	0.28760	227,340	10.12	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		0.00000	0.00000	0,000	13.51	0.00	0	
R2030	On	05/08/2021	Bond Future	10.30	Call		7,761.05000	7.76105	7,687,580	13.31	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/08/2021	Bond Future	10.30	Put		0.00000	0.00000	0,000	13.31	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Put		491.18000	0.49118	512,510	10.00	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call		52.14000	0.05214	0,000	10.00	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Put		6,874.51000	6.87451	6,947,980	9.05	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put		0.00000	0.00000	0,000	11.79	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Put		41.73000	0.04173	0,000	10.41	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		567.81000	0.56781	452,610	10.41	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		0.00000	0.00000	0,000	11.68	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		3,292.91000	3.29291	3,219,440	11.68	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		16,326.88000	16.32688	16,253,410	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call		133.73000	0.13373	0,000	10.12	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		0.00000	0.00000	0,000	13.53	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		8,419.35000	8.41935	8,345,880	13.54	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		0.00000	0.00000	0,000	13.54	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		8,318.49000	8.31849	8,245,020	13.51	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		0.00000	0.00000	0,000	14.13	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call		0.00000	0.00000	0,000	9.05	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put		1,180.90000	1.18090	1,187,470	9.96	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	11.26	Call		11,281.83000	11.28183	11,235,260	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		38.61000	0.03861	38,040	11.98	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put		492.64000	0.49264	493,470	10.63	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call		5,062.74000	5.06274	5,017,570	10.63	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put		1,481.60000	1.48160	1,490,800	9.81	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		2,345.82000	2.34582	2,309,020	9.81	0.00	0	;
R2030	On	04/11/2021	Bond Future	8.27	Put		4,761.56000	4.76156	4,793,780	9.08	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call		392.61000	0.39261	378,830	9.08	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put		2,698.23000	2.69823	2,717,290	9.50	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		1,188.12000	1.18812	1,161,180	9.50	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call		12,101.69000	12.10169	12,055,260	11.98	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		24.26000	0.02426	23,830	11.98	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		8,236.40000	8.23640	8,189,560	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		148.05000	0.14805	147,210	11.49	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call		8,282.76000	8.28276	8,235,910	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put		145.45000	0.14545	144,600	11.50	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call		8,190.05000	8.19005	8,143,210	11.48	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Put		2,767.71000	2.76771	2,787,280	9.49	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call		1,145.30000	1.14530	1,118,870	9.49	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call		2,679.63000	2.67963	2,641,020	9.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put		1,274.09000	1.27409	1,281,480	9.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call		2,855.59000	2.85559	2,816,160	9.96	0.00	0	

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			150.69000	0.15069	149,850	11.48	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			5,386.00000	5.38600	5,417,170	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			3,074.65000	3.07465	3,040,790	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			435.99000	0.43599	437,510	11.15	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			4,247.61000	4.24761	4,209,250	9.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,393.45000	1.39345	1,401,940	9.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			2,835.61000	2.83561	2,802,940	9.56	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,211.64000	2.21164	2,225,820	9.56	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,030.46000	2.03046	2,043,450	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			771.42000	0.77142	755,740	8.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			3,105.20000	3.10520	3,071,190	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,008.66000	2.00866	2,021,500	9.61	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			3,135.89000	3.13589	3,101,740	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,987.03000	1.98703	1,999,730	9.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			1,692.18000	1.69218	1,702,830	9.74	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			3,621.24000	3.62124	3,585,040	9.74	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			3,629.19000	3.62919	3,651,860	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			1,570.62000	1.57062	1,546,440	9.25	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,547.60000	8.54760	8,502,270	11.15	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			1,634.93000	1.63493	1,613,200	8.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			8,518.65000	8.51865	8,474,850	10.32	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			720.40000	0.72040	724,160	10.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			2,678.23000	2.67823	2,649,650	8.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,104.80000	3.10480	3,123,780	8.83	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,055.11000	6.05511	6,087,320	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			940.49000	0.94049	925,140	8.30	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			7,549.82000	7.54982	7,586,190	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			599.98000	0.59998	588,790	8.30	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			4,444.76000	4.44476	4,408,710	9.20	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,838.61000	1.83861	1,850,120	9.20	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			5,312.77000	5.31277	5,274,290	9.44	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			4,475.46000	4.47546	4,501,290	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,480.40000	1.48040	1,489,480	9.44	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			5,348.64000	5.34864	5,310,070	9.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,467.67000	1.46767	1,476,660	9.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			5,276.97000	5.27697	5,238,580	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,493.23000	1.49323	1,502,400	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			4,751.10000	4.75110	4,778,160	8.50	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			1,482.64000	1.48264	1,462,140	8.50	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			9,611.57000	9.61157	9,652,110	8.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	7.73	Call			320.40000	0.32040	313,380	8.30	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.54	Put			3,500.54000	3.50054	3,520,780	8.80	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			2,983.73000	2.98373	2,955,570	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,475.67000	3.47567	3,495,790	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			3,008.81000	3.00881	2,980,520	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,450.94000	3.45094	3,470,930	8.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			2,958.76000	2.95876	2,930,720	8.80	0.00	0	
Total R2030 Option												0.00	0	25,85
Total For R2030												2,606,046,901.20	27,395	123,35
R2032	On	05/08/2021	Bond Future			9.58500	94.19587	9.57718	94.24427		10.95	609,070,495.42	6,466	
R2032	On	04/11/2021	Bond Future			9.76795	91.11887	9.77014	91.10571		11.26	0.00	0	123,27
R2032	On	03/02/2022	Bond Future			9.96311	92.16953	9.96534	92.15652		10.70	0.00	0	
R2032	On	05/05/2022	Bond Future			10.16470	89.11257	10.16700	89.09956		10.65	0.00	0	
R2032	On	04/08/2022	Bond Future			10.37464	90.15015	10.37702	90.13710		10.19	0.00	0	
Total R2032 Future												609,070,495.42	6,466	123,21
R2032	On	05/08/2021	Bond Future	11.36	Call			10,193.45000	10.19345	10,145,050	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			0.00000	0.00000	0,000	14.95	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			10,246.14000	10.24614	10,197,740	14.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	0,000	14.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			10,140.71000	10.14071	10,092,310	14.93	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			0.00000	0.00000	0,000	14.93	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			98.21000	0.09821	94,900	14.16	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			10,805.55000	10.80555	10,815,450	14.17	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			96.59000	0.09659	93,330	14.17	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			10,707.51000	10.70751	10,717,330	14.14	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,891.05000	1.89105	1,873,770	11.34	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,249.77000	2.24977	2,245,650	11.34	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			16,026.23000	16.02623	16,039,030	14.23	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			99.89000	0.09989	96,550	14.14	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			6.12000	0.00612	5,760	14.23	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			10,756.52000	10.75652	10,766,370	14.16	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,622.18000	3.62218	3,603,650	10.75	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			924.81000	0.92481	919,440	10.75	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.95	Call			6,507.37000	6.50737	6,511,330	11.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			1,005.27000	1.00527	996,220	11.82	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,070.97000	4.07097	4,071,880	11.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,865.32000	1.86532	1,853,220	11.02	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,011.37000	4.01137	3,996,310	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,284.77000	5.28477	5,287,270	11.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.66	Put		1,354.54000	1.35454	1,344,030	11.41	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call		3,332.81000	3.33281	3,332,690	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		2,322.13000	2.32213	2,309,000	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put		5,832.05000	5.83205	5,816,730	9.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call		1,823.82000	1.82382	1,821,850	10.36	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.45	Call		4,447.90000	4.44790	4,449,320	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,680.85000	1.68085	1,669,260	11.13	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		2,324.73000	2.32473	2,323,280	10.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,236.67000	3.23667	3,222,210	10.54	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		6,992.06000	6.99206	6,976,940	9.60	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Call		1,726.21000	1.72621	1,724,160	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,371.58000	4.37158	4,372,900	11.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,716.42000	1.71642	1,704,730	11.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,409.56000	4.40956	4,410,930	11.12	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,698.43000	1.69843	1,686,790	11.12	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,333.49000	4.33349	4,334,750	11.10	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		841.28000	0.84128	838,970	9.78	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		835.68000	0.83568	827,500	12.08	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call		4,759.61000	4.75961	4,761,450	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,546.94000	1.54694	1,535,770	11.23	0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		3,868.17000	3.86817	3,853,190	10.36	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		1,734.35000	1.73435	1,722,600	11.10	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		544.69000	0.54469	542,580	9.60	0.00	0	15
R2032	On	03/02/2022	Bond Future	11.13	Call		7,293.79000	7.29379	7,298,620	12.08	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,274.73000	6.27473	6,278,810	11.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,569.28000	1.56928	1,560,350	11.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,314.17000	6.31417	6,318,290	11.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,556.20000	1.55620	1,547,310	11.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,235.35000	6.23535	6,239,390	11.40	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,582.47000	1.58247	1,573,500	11.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,181.41000	4.18141	4,169,600	10.16	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		3,229.95000	3.22995	3,231,220	10.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,152.35000	4.15235	4,140,570	10.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		3,256.63000	3.25663	3,257,920	10.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,123.44000	4.12344	4,111,680	10.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		3,203.38000	3.20338	3,204,620	10.16	0.00	0	
Total R2032 Option											0.00	0	4,81
Total For R2032											609,070,495.42	6,466	128,02
R2035	On	05/08/2021	Bond Future			10.19000	94.39458	10.16719	94.54894	12.06	4,133,821,841.94	43,793	

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	04/11/2021	Bond Future			10.36970	91.02991	10.36151	91.08383		12.49	0.00	0	81,50
R2035	On	03/02/2022	Bond Future			10.56999	92.07919	10.56142	92.13400		11.91	0.00	0	
R2035	On	05/05/2022	Bond Future			10.76862	88.68947	10.75967	88.74513		11.94	0.00	0	
R2035	On	04/08/2022	Bond Future			10.97749	89.71941	10.96815	89.77583		11.48	0.00	0	
Total R2035 Future											4,133,821,841.94	43,793	81,50	
R2035	On	05/08/2021	Bond Future	5.30	Call			0.00000	0.00000	0,000	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put			43,658.33000	43.65833	43,812,690	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call			0.00000	0.00000	0,000	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Call			3,955.18000	3.95518	3,800,820	14.67	0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put			0.00000	0.00000	0,000	14.67	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Put			1,017.21000	1.01721	1,159,560	12.13	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put			43,541.75000	43.54175	43,696,110	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call			0.00000	0.00000	0,000	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call			12.01000	0.01201	0,000	12.13	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put			43,775.04000	43.77504	43,929,400	11.10	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call			7,647.84000	7.64784	7,493,480	15.97	0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put			0.00000	0.00000	0,000	15.97	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			1,554.36000	1.55436	1,521,030	12.33	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put			1,603.67000	1.60367	1,611,690	13.00	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call			3,283.28000	3.28328	3,237,380	13.00	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call			19,142.27000	19.14227	19,088,250	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			299.66000	0.29966	298,430	15.06	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			5,386.02000	5.38602	5,333,750	13.87	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			828.06000	0.82806	829,710	13.87	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			2,747.28000	2.74728	2,764,650	12.47	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			1,526.93000	1.52693	1,493,900	12.32	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put			3,165.66000	3.16566	3,186,250	12.33	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			77.63000	0.07763	76,610	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			12,856.47000	12.85647	12,801,540	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			75.93000	0.07593	74,920	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			12,754.62000	12.75462	12,699,670	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			2.91000	0.00291	2,810	15.91	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			8,810.31000	8.81031	8,755,160	15.06	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			3,200.93000	3.20093	3,155,420	12.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,649.65000	1.64965	1,658,060	12.96	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put			3,205.84000	3.20584	3,226,730	12.32	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			79.36000	0.07936	78,330	15.91	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			1,874.99000	1.87499	1,838,440	12.47	0.00	0	70
R2035	On	04/11/2021	Bond Future	12.52	Call			12,805.56000	12.80556	12,750,620	15.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	04/11/2021	Bond Future	11.20	Call			5,981.03000	5.98103	5,927,820	14.10	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			694.72000	0.69472	695,430	14.10	0.00	0	38
R2035	On	03/02/2022	Bond Future	10.26	Put			4,151.99000	4.15199	4,175,970	11.69	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,192.80000	2.19280	2,161,970	11.69	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			8,032.24000	8.03224	7,981,320	13.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			4,791.01000	4.79101	4,818,440	11.51	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			1,766.53000	1.76653	1,739,150	11.51	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call			6,455.94000	6.45594	6,407,640	13.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			856.60000	0.85660	859,620	13.91	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,962.16000	5.96216	5,914,950	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,531.39000	1.53139	1,538,990	12.93	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.70	Put			6,683.86000	6.68386	6,720,290	10.98	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			916.61000	0.91661	898,230	10.98	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			5,741.09000	5.74109	5,694,410	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			989.13000	0.98913	993,020	13.66	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,880.83000	4.88083	4,836,580	12.53	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,954.38000	1.95438	1,964,940	12.53	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.24	Put			1,592.45000	1.59245	1,600,480	12.86	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,697.13000	5.69713	5,650,570	12.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,623.87000	1.62387	1,632,120	12.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			1,375.43000	1.37543	1,381,940	13.11	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,416.80000	3.41680	3,378,450	12.05	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,852.63000	2.85263	2,869,090	12.05	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.05	Put			1,916.72000	1.91672	1,927,020	12.56	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,817.57000	3.81757	3,839,700	11.77	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			2,449.83000	2.44983	2,417,150	11.77	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			8,744.11000	8.74411	8,692,320	13.91	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,608.09000	1.60809	1,616,220	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,785.12000	5.78512	5,738,340	12.86	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			4,964.95000	4.96495	4,920,440	12.56	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,074.84000	7.07484	7,028,350	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,778.93000	1.77893	1,788,100	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,989.83000	6.98983	6,943,520	12.97	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,807.72000	1.80772	1,817,070	12.97	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,032.43000	7.03243	6,986,040	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,793.39000	1.79339	1,802,660	12.98	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			3,360.40000	3.36040	3,328,810	11.29	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,879.06000	4.87906	4,903,890	11.29	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,619.94000	4.61994	4,582,780	11.56	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			3,649.66000	3.64966	3,668,920	11.56	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.73	Call			3,388.90000	3.38890	3,357,170	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			5,152.82000	5.15282	5,178,820	11.23	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put			8,595.69000	8.59569	8,633,770	10.71	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			1,373.29000	1.37329	1,354,950	10.71	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.74	Call			3,417.89000	3.41789	3,386,010	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			4,845.62000	4.84562	4,870,310	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,812.74000	4.81274	4,837,280	11.30	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			3,136.41000	3.13641	3,105,990	11.23	0.00	0	
Total R2035 Option												0.00	0	13,18
Total For R2035												4,133,821,841.94	43,793	94,65
R2037	On	05/08/2021	Bond Future			10.45500	85.41375	10.42207	85.63605		13.26	4,427,165,490.00	51,832	
R2037	On	04/11/2021	Bond Future			10.61668	86.49549	10.60838	86.55012		13.07	0.00	0	126,48
R2037	On	03/02/2022	Bond Future			10.80865	83.23799	10.79997	83.29357		13.10	0.00	0	
R2037	On	05/05/2022	Bond Future			11.00680	84.22235	10.99776	84.27867		12.55	0.00	0	
R2037	On	04/08/2022	Bond Future			11.21704	80.94616	11.20760	81.00329		12.72	0.00	0	
Total R2037 Future												4,427,165,490.00	51,832	126,48
R2037	On	05/08/2021	Bond Future	12.27	Call			11,245.54000	11.24554	11,023,240	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			0.00000	0.00000	0,000	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			11,300.12000	11.30012	11,077,820	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			0.00000	0.00000	0,000	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			11,190.89000	11.19089	10,968,590	19.44	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			0.00000	0.00000	0,000	19.44	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			73.67000	0.07367	72,700	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			6,171.25000	6.17125	6,117,190	14.90	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			12,938.37000	12.93837	12,882,780	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			72.08000	0.07208	71,120	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			12,988.00000	12.98800	12,932,420	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			70.52000	0.07052	69,570	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			12,888.72000	12.88872	12,833,120	16.77	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			10,315.64000	10.31564	10,259,660	16.40	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			191.30000	0.19130	189,950	16.40	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			651.07000	0.65107	651,640	14.90	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,633.54000	5.63354	5,586,460	14.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			1,619.99000	1.61999	1,628,490	14.11	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,677.39000	5.67739	5,630,200	14.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			1,604.38000	1.60438	1,612,770	14.13	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,721.12000	5.72112	5,673,820	14.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			1,588.72000	1.58872	1,597,000	14.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			1,872.97000	1.87297	1,882,920	13.57	0.00	0	

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	05/05/2022	Bond Future	11.83	Call		6,810.67000	6.81067	6,764,210	13.58	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,858.20000	1.85820	1,868,060	13.58	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,853.03000	6.85303	6,806,480	13.60	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,843.80000	1.84380	1,853,570	13.60	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,768.62000	6.76862	6,722,250	13.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,190.20000	3.19020	3,159,040	12.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,084.95000	5.08495	5,110,920	12.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		3,218.01000	3.21801	3,186,710	12.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		5,050.14000	5.05014	5,075,970	12.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,162.49000	3.16249	3,131,480	12.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,119.94000	5.11994	5,146,060	12.44	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,783.44000	4.78344	4,745,100	12.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,512.41000	3.51241	3,531,200	12.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,541.44000	8.54144	8,579,720	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,401.83000	1.40183	1,382,980	11.86	0.00	0	
Total R2037 Option											0.00	0	1,38
Total For R2037											4,427,165,490.00	51,832	127,83
R2040	On	05/08/2021	Bond Future			10.61000	87.33639	10.58703	87.50215	13.82	2,491,794,543.09	28,531	
R2040	On	04/11/2021	Bond Future			10.76266	88.48709	10.76990	88.43613	13.62	0.00	0	85,80
R2040	On	03/02/2022	Bond Future			10.95046	85.00225	10.95794	84.95105	13.69	0.00	0	
R2040	On	05/05/2022	Bond Future			11.14376	86.00752	11.15153	85.95578	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future			11.34862	82.50128	11.35669	82.44909	13.28	0.00	0	
Total R2040 Future											2,491,794,543.09	28,531	85,80
R2040	On	05/08/2021	Bond Future	12.48	Call		12,144.91000	12.14491	11,979,150	20.91	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put		0.00000	0.00000	0,000	20.91	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call		12,201.67000	12.20167	12,035,910	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put		0.00000	0.00000	0,000	18.12	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call		6,543.22000	6.54322	6,377,460	18.12	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Call		23,626.72000	23.62672	23,460,960	20.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put		0.00000	0.00000	0,000	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call		12,088.08000	12.08808	11,922,320	20.88	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put		0.00000	0.00000	0,000	20.97	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put		0.00000	0.00000	0,000	20.88	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put		0.00000	0.00000	0,000	16.45	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call		3,247.20000	3.24720	3,081,440	16.45	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		13,285.47000	13.28547	13,332,010	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		95.51000	0.09551	91,090	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		13,181.80000	13.18180	13,228,190	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		99.59000	0.09959	95,020	17.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	04/11/2021	Bond Future	12.90	Call		13.23365000	13.23365	13,280,120	17.59	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		97.53000	0.09753	93,040	17.59	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,739.40000	1.73940	1,715,960	14.53	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,878.45000	5.87845	5,906,350	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,722.31000	1.72231	1,699,010	14.55	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,786.31000	5.78631	5,813,920	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,756.67000	1.75667	1,733,080	14.51	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,832.33000	5.83233	5,860,090	14.53	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		945.33000	0.94533	932,970	16.21	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		6,980.11000	6.98011	7,009,660	14.32	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		2,163.17000	2.16317	2,140,980	14.32	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,024.03000	7.02403	7,053,690	14.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		2,146.56000	2.14656	2,124,480	14.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,936.24000	6.93624	6,965,680	14.31	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		10,398.79000	10.39879	10,351,560	11.97	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		743.85000	0.74385	748,360	11.97	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		6,187.20000	6.18720	6,147,640	12.67	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,171.18000	2.17118	2,183,360	12.67	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		12,156.08000	12.15608	12,195,460	16.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		2,179.91000	2.17991	2,157,610	14.31	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,525.23000	5.52523	5,490,590	13.10	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,399.39000	3.39939	3,417,070	13.11	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,487.31000	5.48731	5,452,800	13.11	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,428.88000	3.42888	3,446,680	13.12	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,449.61000	5.44961	5,415,220	13.12	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,370.03000	3.37003	3,387,580	13.10	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											2,491,794,543.09	28,531	89,40
R2044	On	05/08/2021	Bond Future			10.68000	83.92841	10.65695	84.09703	14.45	1,881,926,737.43	22,423	
R2044	On	04/11/2021	Bond Future			10.82491	85.04579	10.83207	84.99469	14.24	17,009,158.00	200	61,20
R2044	On	03/02/2022	Bond Future			11.00454	81.64643	11.01194	81.59507	14.32	0.00	0	
R2044	On	05/05/2022	Bond Future			11.18905	82.61197	11.19672	82.56018	13.69	0.00	0	
R2044	On	04/08/2022	Bond Future			11.38426	79.19141	11.39225	79.13901	13.88	0.00	0	
Total R2044 Future											1,898,935,895.43	22,623	61,27
R2044	On	05/08/2021	Bond Future	12.60	Call		12,436.57000	12.43657	12,267,950	22.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		0.00000	0.00000	0,000	22.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		12,492.26000	12.49226	12,323,640	22.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		0.00000	0.00000	0,000	22.96	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		12,380.80000	12.38080	12,212,180	22.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/08/2021	Bond Future	12.59	Put		0.00000	0.00000	0,000	22.96	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,966.01000	12.96601	13,012,050	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		113.86000	0.11386	108,800	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,863.66000	12.86366	12,909,540	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		118.54000	0.11854	113,320	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,914.85000	12.91485	12,960,810	18.52	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		116.18000	0.11618	111,040	18.52	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,821.65000	1.82165	1,797,600	15.26	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,782.56000	5.78256	5,810,010	15.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,804.02000	1.80402	1,780,110	15.28	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		5,690.50000	5.69050	5,717,660	15.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,839.67000	1.83967	1,815,470	15.24	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,736.38000	5.73638	5,763,690	15.26	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,886.90000	6.88690	6,916,080	15.01	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		2,243.57000	2.24357	2,220,960	15.01	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,930.99000	6.93099	6,960,280	15.03	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		2,226.67000	2.22667	2,204,170	15.03	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,843.11000	6.84311	6,872,180	15.00	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		2,260.86000	2.26086	2,238,140	15.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,517.86000	5.51786	5,483,270	13.74	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,455.79000	3.45579	3,473,720	13.75	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,479.26000	5.47926	5,444,790	13.75	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,485.73000	3.48573	3,503,790	13.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,440.88000	5.44088	5,406,540	13.76	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,425.97000	3.42597	3,443,780	13.74	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											1,898,935,895.43	22,623	61,27
R2048	On	05/08/2021	Bond Future			10.60000	87.55950	10.58194	87.69642	14.15	5,482,625,652.00	62,616	
R2048	On	04/11/2021	Bond Future			10.74596	84.27401	10.75311	84.22118	14.65	35,395,084.20	420	167,64
R2048	On	03/02/2022	Bond Future			10.92107	85.24545	10.92847	85.19231	13.98	0.00	0	
R2048	On	05/05/2022	Bond Future			11.09343	81.83805	11.10110	81.78445	14.08	0.00	0	
R2048	On	04/08/2022	Bond Future			11.27346	82.78728	11.28144	82.73307	13.54	0.00	0	
Total R2048 Future											5,518,020,736.20	63,036	167,64
R2048	On	05/08/2021	Bond Future	12.51	Call		12,667.62000	12.66762	12,530,700	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		0.00000	0.00000	0,000	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		12,724.26000	12.72426	12,587,340	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		0.00000	0.00000	0,000	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Call		4,472.47000	4.47247	4,335,550	17.89	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Put		684.65000	0.68465	763,060	14.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/08/2021	Bond Future	10.90	Call		2,355.49000	2.35549	2,218,430	16.33	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Put		205.08000	0.20508	0,000	14.65	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		0.00000	0.00000	0,000	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Put		4,629.28000	4.62928	4,766,200	13.18	0.00	0	
R2048	On	05/08/2021	Bond Future	10.00	Call		0.00000	0.00000	0,000	13.18	0.00	0	
R2048	On	05/08/2021	Bond Future	11.20	Put		0.00000	0.00000	0,000	17.89	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		12,610.89000	12.61089	12,473,970	23.50	0.00	0	
R2048	On	05/08/2021	Bond Future	10.60	Call		342.00000	0.34200	0,000	14.65	0.00	0	
R2048	On	05/08/2021	Bond Future	10.50	Call		58.51000	0.05851	0,000	14.15	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Put		2,189.10000	2.18910	2,325,980	13.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.30	Call		0.04000	0.00004	0,000	13.49	0.00	0	
R2048	On	05/08/2021	Bond Future	10.90	Put		0.14000	0.00014	0,000	16.33	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,478.92000	9.47892	9,425,660	13.09	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		135.15000	0.13515	134,720	13.09	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		13,323.27000	13.32327	13,370,990	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		114.37000	0.11437	109,260	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		13,375.02000	13.37502	13,422,820	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		2,655.07000	2.65507	2,670,040	14.73	0.00	0	1,0
R2048	On	04/11/2021	Bond Future	10.30	Put		4,521.23000	4.52123	4,472,890	13.94	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		112.09000	0.11209	107,060	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		13,271.48000	13.27148	13,319,110	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		116.69000	0.11669	111,490	19.19	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		1,053.36000	1.05336	1,057,850	13.94	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Put		5,097.44000	5.09744	5,047,700	13.76	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		830.12000	0.83012	833,210	13.76	0.00	0	1,0
R2048	On	04/11/2021	Bond Future	10.80	Put		2,310.08000	2.31008	2,272,220	14.73	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,830.65000	5.83065	5,858,290	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,968.89000	1.96889	1,943,390	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,736.81000	5.73681	5,764,150	15.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2,007.00000	2.00700	1,981,200	15.16	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,412.65000	9.41265	9,362,470	12.70	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		552.21000	0.55221	555,170	12.70	0.00	0	1,3
R2048	On	03/02/2022	Bond Future	10.50	Put		5,183.85000	5.18385	5,141,920	13.70	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		2,003.96000	2.00396	2,015,170	13.70	0.00	0	1,3
R2048	On	03/02/2022	Bond Future	11.48	Call		5,783.80000	5.78380	5,811,280	15.18	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,987.96000	1.98796	1,962,300	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		2,271.57000	2.27157	2,248,300	15.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,949.06000	6.94906	6,979,520	15.27	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		2,253.87000	2.25387	2,230,730	15.27	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,858.86000	6.85886	6,889,080	15.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	05/05/2022	Bond Future	11.79	Put		2,289.41000	2.28941	2,266,030	15.24	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,903.93000	6.90393	6,934,260	15.26	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,543.34000	3.54334	3,562,160	13.34	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,495.32000	5.49532	5,459,930	13.34	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,480.70000	3.48070	3,499,260	13.32	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,574.60000	5.57460	5,538,950	13.32	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,511.79000	3.51179	3,530,480	13.33	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,534.68000	5.53468	5,499,160	13.33	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											5,518,020,736.20	63,036	172,34
R209	On	05/08/2021	Bond Future			10.19000	72.61739	10.15696	72.81180	13.37	824,207,376.50	11,350	
R209	On	04/11/2021	Bond Future			10.33805	70.40095	10.32966	70.44918	13.82	37,382,904.45	531	33,51
R209	On	03/02/2022	Bond Future			10.51190	71.21271	10.50316	71.26175	13.23	0.00	0	
R209	On	05/05/2022	Bond Future			10.68960	68.91321	10.68051	68.96298	13.24	0.00	0	
R209	On	04/08/2022	Bond Future			10.87256	69.71379	10.86312	69.76421	12.77	0.00	0	
Total R209 Future											861,590,280.95	11,881	33,57
R209	On	05/08/2021	Bond Future	11.80	Call		8,809.73000	8.80973	8,615,320	18.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		0.00000	0.00000	0,000	18.93	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		8,858.36000	8.85836	8,663,950	18.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		0.00000	0.00000	0,000	18.95	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		8,761.04000	8.76104	8,566,630	18.90	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		0.00000	0.00000	0,000	18.90	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		320.17000	0.32017	307,850	12.54	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call		9,699.05000	9.69905	9,649,790	17.55	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		116.16000	0.11616	115,130	17.55	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		9,743.73000	9.74373	9,694,480	17.57	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		2,506.52000	2.50652	2,467,480	14.16	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		114.36000	0.11436	113,340	17.57	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		9,654.37000	9.65437	9,605,110	17.53	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		118.01000	0.11801	116,980	17.53	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,536.34000	1.53634	1,545,530	14.16	0.00	0	9,40
R209	On	04/11/2021	Bond Future	9.50	Put		5,332.40000	5.33240	5,368,310	12.54	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		1,114.60000	1.11460	1,087,810	13.49	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,047.92000	3.04792	3,069,360	13.49	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		8,891.62000	8.89162	8,842,340	17.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		154.38000	0.15438	153,330	17.20	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put		1,545.29000	1.54529	1,554,180	13.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,452.79000	4.45279	4,412,520	13.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,529.77000	1.52977	1,538,540	13.94	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
R209	On	03/02/2022	Bond Future	11.02	Call		4,378.28000	4.37828	4,338,240	13.91	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,560.97000	1.56097	1,569,970	13.91	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,415.48000	4.41548	4,375,330	13.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,635.13000	5.63513	5,594,630	14.10	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,647.65000	1.64765	1,656,920	14.10	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,671.89000	5.67189	5,631,300	14.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,634.14000	1.63414	1,643,320	14.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,598.63000	5.59863	5,558,220	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,661.47000	1.66147	1,670,830	14.09	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,347.21000	4.34721	4,369,750	12.66	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,816.17000	2.81617	2,788,550	12.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,408.78000	4.40878	4,431,580	12.64	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,840.50000	2.84050	2,812,750	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,377.91000	4.37791	4,400,580	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,864.93000	2.86493	2,837,050	12.66	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											861,590,280.95	11,881	61,07
R210	On	05/08/2021	Bond Future			210.97346	210.97346	210.97561	210.97561		262,661,957.70	1,245	
R210	On	04/11/2021	Bond Future			210.49076	210.49076	210.49397	210.49397		0.00	0	1,48
R210	On	03/02/2022	Bond Future			212.96811	212.96811	212.97201	212.97201		0.00	0	
R210	On	05/05/2022	Bond Future			212.70179	212.70179	212.70605	212.70605		0.00	0	
R210	On	04/08/2022	Bond Future			215.34488	215.34488	215.34950	215.34950		0.00	0	
Total R210 Future											262,661,957.70	1,245	1,48
Total For R210											262,661,957.70	1,245	1,48
R212	On	05/08/2021	Bond Future			173.15649	173.15649	173.16779	173.16779		87,444,027.45	505	
R212	On	04/11/2021	Bond Future			175.05072	175.05072	175.05888	175.05888		0.00	0	1,00
Total R212 Future											87,444,027.45	505	1,02
Total For R212											87,444,027.45	505	1,02
R213	On	05/08/2021	Bond Future			9.23000	89.15360	9.20707	89.28396	10.54	127,043,880.00	1,425	
R213	On	04/11/2021	Bond Future			9.41046	86.60446	9.39172	86.70789	10.81	0.00	0	9,50
R213	On	03/02/2022	Bond Future			9.60105	87.60261	9.58144	87.70756	10.22	0.00	0	
R213	On	05/05/2022	Bond Future			9.79147	85.10595	9.77099	85.21230	10.04	0.00	0	
R213	On	04/08/2022	Bond Future			9.99284	86.09842	9.97142	86.20623	9.55	0.00	0	
Total R213 Future											127,043,880.00	1,425	9,50
R213	On	05/08/2021	Bond Future	10.85	Call		8,726.98000	8.72698	8,596,620	13.99	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put		0.00000	0.00000	0,000	13.99	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call		8,776.48000	8.77648	8,646,120	14.00	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call		5,103.88000	5.10388	4,973,520	12.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/08/2021	Bond Future	10.14	Put			0.00000	0.00000	0,000	12.81	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			14.84000	0.01484	0,000	10.80	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			0.00000	0.00000	0,000	14.00	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			8,677.44000	8.67744	8,547,080	13.97	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			767.04000	0.76704	621,840	10.80	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			0.00000	0.00000	0,000	13.97	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			8,379.32000	8.37932	8,248,960	13.87	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			0.00000	0.00000	0,000	13.87	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			8,972.31000	8.97231	8,870,840	13.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			126.09000	0.12609	128,050	13.35	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			8,880.74000	8.88074	8,779,360	13.32	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			130.45000	0.13045	132,500	13.32	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			8,926.52000	8.92652	8,825,100	13.33	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			128.25000	0.12825	130,260	13.33	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			6,122.77000	6.12277	6,034,570	11.43	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			886.57000	0.88657	903,320	11.43	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.00	Call			3,858.43000	3.85843	3,784,160	10.67	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,654.28000	1.65428	1,684,960	10.67	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			3,611.80000	3.61180	3,669,570	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			4,763.74000	4.76374	4,682,850	10.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,278.34000	1.27834	1,302,400	10.99	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,069.92000	3.06992	3,003,140	10.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,120.45000	2.12045	2,158,620	10.42	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,186.86000	5.18686	5,260,650	9.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			1,496.27000	1.49627	1,451,790	9.95	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.15	Call			4,394.03000	4.39403	4,315,640	10.86	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,418.02000	1.41802	1,444,580	10.86	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			2,542.89000	2.54289	2,482,330	10.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,550.61000	2.55061	2,595,000	10.28	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,932.23000	5.93223	6,012,090	9.45	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			1,647.09000	1.64709	1,599,910	10.01	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.97	Call			3,755.89000	3.75589	3,682,500	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,707.24000	1.70724	1,738,800	10.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			3,789.87000	3.78987	3,716,190	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,689.35000	1.68935	1,720,620	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			3,722.03000	3.72203	3,648,940	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			865.06000	0.86506	833,900	9.62	0.00	0	10
R213	On	03/02/2022	Bond Future	10.67	Put			824.16000	0.82416	839,710	11.53	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call			4,467.17000	4.46717	4,388,270	10.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,388.95000	1.38895	1,415,000	10.88	0.00	0	2:

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.15	Put		3,848.23000	3.84823	3,908,700	9.95	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		1,725.30000	1.72530	1,757,160	10.63	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		633.08000	0.63308	607,990	9.45	0.00	0	20
R213	On	03/02/2022	Bond Future	10.67	Call		6,404.62000	6.40462	6,315,220	11.53	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,775.35000	5.77535	5,693,320	10.88	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,410.98000	1.41098	1,435,300	10.88	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,812.05000	5.81205	5,729,820	10.89	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,399.19000	1.39919	1,423,310	10.89	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,738.94000	5.73894	5,657,110	10.87	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,423.11000	1.42311	1,447,630	10.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,505.12000	3.50512	3,555,230	9.48	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		3,068.00000	3.06800	3,010,030	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,479.45000	3.47945	3,529,290	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		3,093.50000	3.09350	3,035,250	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,454.27000	3.45427	3,503,830	9.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		3,042.96000	3.04296	2,985,260	9.48	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											127,043,880.00	1,425	12,35
R214	On	05/08/2021	Bond Future			10.63500	69.13339	10.61696	69.24072	14.32	724,932,727.54	10,486	
R214	On	04/11/2021	Bond Future			10.77804	66.77453	10.79038	66.70280	14.84	70,113,256.50	1,050	18,05
R214	On	03/02/2022	Bond Future			10.95504	67.54419	10.96780	67.47191	14.19	0.00	0	
R214	On	05/05/2022	Bond Future			11.12931	65.06284	11.14252	64.98983	14.26	0.00	0	
R214	On	04/08/2022	Bond Future			11.31105	65.81728	11.32476	65.74343	13.74	0.00	0	
Total R214 Future											795,045,984.04	11,536	18,05
R214	On	05/08/2021	Bond Future	12.02	Call		7,591.23000	7.59123	7,483,900	20.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		0.00000	0.00000	0,000	20.45	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,640.25000	7.64025	7,532,920	20.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		0.00000	0.00000	0,000	20.48	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call		7,542.15000	7.54215	7,434,820	20.42	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		0.00000	0.00000	0,000	20.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,837.77000	8.83777	8,901,070	18.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		172.60000	0.17260	164,170	18.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,881.49000	8.88149	8,944,890	18.59	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		170.09000	0.17009	161,760	18.59	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,925.18000	8.92518	8,988,680	18.61	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		167.62000	0.16762	159,390	18.61	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,797.80000	1.79780	1,765,530	15.23	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,154.03000	4.15403	4,193,640	15.19	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,832.35000	1.83235	1,799,680	15.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.40	Call		4,190.05000	4.19005	4,229,860	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,814.99000	1.81499	1,782,520	15.21	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,226.17000	4.22617	4,266,180	15.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,207.23000	5.20723	5,250,830	15.33	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,987.10000	1.98710	1,957,690	15.33	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,136.54000	5.13654	5,179,820	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		2,018.28000	2.01828	1,988,550	15.29	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,171.86000	5.17186	5,215,300	15.31	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		2,002.63000	2.00263	1,973,060	15.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,623.93000	4.62393	4,578,100	13.52	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,749.12000	2.74912	2,777,320	13.53	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,591.99000	4.59199	4,546,340	13.53	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,700.42000	2.70042	2,728,270	13.51	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,656.05000	4.65605	4,610,050	13.51	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,724.72000	2.72472	2,752,740	13.52	0.00	0	
Total R214 Option											0.00	0	
Total For R214										795,045,984.04	11,536	18,05	
Total for Bond										33,417,670,678.58	347,722	1,079,50	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future												0.00	0	
Total For R210												0.00	0	
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future												0.00	0	
Total For R212												0.00	0	
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
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			791.26900	791.26900	792.19000	792.19000			142,428,420.00	18	
GOVI	On	04/11/2021	GOVI			800.74100	800.74100	800.74000	800.74000			0.00	0	98
GOVI	On	03/02/2022	GOVI			809.97100	809.97100	809.97200	809.97200			0.00	0	
GOVI	On	05/05/2022	GOVI			819.53800	819.53800	819.54100	819.54100			0.00	0	
GOVI	On	04/08/2022	GOVI			829.42500	829.42500	829.42900	829.42900			0.00	0	
Total GOVI Future												142,428,420.00	18	98
GOVI	On	05/08/2021	GOVI	719.14	Call			730,500.00000	73.05000	721,290,000		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			730,400.00000	73.04000	721,190,000		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			730,600.00000	73.06000	721,390,000		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			723,400.00000	72.34000	723,410,000		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			723,300.00000	72.33000	723,310,000		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			723,200.00000	72.32000	723,210,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.76	Call			172,120.00000	17.21200	172,110,000		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			172,320.00000	17.23200	172,310,000		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			172,220.00000	17.22200	172,210,000		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			312,910.00000	31.29100	312,880,000		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			313,110.00000	31.31100	313,080,000		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			313,010.00000	31.30100	312,980,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			101,590.00000	10.15900	101,550,000		0.00	0	
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			101,490.00000	10.14900	101,450,000		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			101,690.00000	10.16900	101,650,000		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												142,428,420.00	18	98
Total for GOVI												142,428,420.00	18	98
AL37	On	05/08/2021	Index Future			797.86000	797.86000	798.11600	798.11600			0.00	0	
AL37	On	04/11/2021	Index Future			807.14000	807.14000	806.72900	806.72900			0.00	0	
AL37	On	03/02/2022	Index Future			816.44400	816.44400	816.03100	816.03100			0.00	0	
AL37	On	05/05/2022	Index Future			826.08700	826.08700	825.67100	825.67100			0.00	0	
AL37	On	04/08/2022	Index Future			836.05300	836.05300	835.63300	835.63300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			912.87500	912.87500	913.63000	913.63000			0.00	0	
AL7T	On	04/11/2021	Index Future			923.11400	923.11400	923.49000	923.49000			0.00	0	
AL7T	On	03/02/2022	Index Future			933.75400	933.75400	934.13800	934.13800			0.00	0	
AL7T	On	05/05/2022	Index Future			944.78400	944.78400	945.17300	945.17300			0.00	0	
AL7T	On	04/08/2022	Index Future			956.18200	956.18200	956.57700	956.57700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			801.02200	801.02200	801.98900	801.98900			24,030,660.00	3	
ALBI	On	04/11/2021	Index Future			810.66900	810.66900	810.64500	810.64500			0.00	0	1
ALBI	On	03/02/2022	Index Future			820.01300	820.01300	819.99100	819.99100			0.00	0	
ALBI	On	05/05/2022	Index Future			829.69900	829.69900	829.67800	829.67800			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/08/2022	Index Future			839.70900	839.70900	839.68800	839.68800			0.00	0	
Total ALBI Future												24,030,660.00	3	11
Total For ALBI												24,030,660.00	3	11
IGOV	On	05/08/2021	Index Future			292.32900	292.32900	292.33000	292.33000			5,846,580.00	2	
IGOV	On	04/11/2021	Index Future			295.62400	295.62400	295.55800	295.55800			0.00	0	47
IGOV	On	03/02/2022	Index Future			299.10300	299.10300	299.03700	299.03700			0.00	0	
IGOV	On	05/05/2022	Index Future			302.70700	302.70700	302.64100	302.64100			0.00	0	
IGOV	On	04/08/2022	Index Future			306.43000	306.43000	306.36300	306.36300			0.00	0	
Total IGOV Future												5,846,580.00	2	47
Total For IGOV												5,846,580.00	2	47
Total for Index												29,877,240.00	5	55
JIBAR F	On	18/08/2021	Jibar Future			3.69500	96.30500	3.68500	96.31500			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.72500	96.27500	3.71500	96.28500			0.00	0	30,00
JIBAR F	On	20/10/2021	Jibar Future			3.81000	96.19000	3.80000	96.20000			0.00	0	
JIBAR F	On	17/11/2021	Jibar Future			3.83000	96.17000	3.83000	96.17000			0.00	0	
JIBAR F	On	15/12/2021	Jibar Future			3.96500	96.03500	3.95500	96.04500			0.00	0	
JIBAR F	On	19/01/2022	Jibar Future			4.01000	95.99000	4.00000	96.00000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.21000	95.79000	4.18000	95.82000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.56500	95.43500	4.53000	95.47000			0.00	0	47
JIBAR F	On	21/09/2022	Jibar Future			4.78000	95.22000	4.73000	95.27000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			5.07000	94.93000	5.02000	94.98000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			5.26500	94.73500	5.20500	94.79500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			5.47500	94.52500	5.41500	94.58500			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 :												33,589,976,338.58	347,745	1,111,60
ABCPI3	On	07/12/2023	Spot Bond			2.32000	315.47832	2.32000	315.44995			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.82231			0.00	0	
Total ABF001 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 ABF001										0.00	0	
ABF001 On 18/07/2024 Spot Bond					0.00000	101.14906				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	101.08736	9.65000	101.06133				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 01/12/2030 Spot Bond					0.00000	101.13880				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.84639				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	100.23035				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2022 Spot Bond					0.00000	100.74826				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.02218				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.79167				0.00	0	10,000,00
Total ABFN21 SPOT										0.00	0	10,000,00
Total For ABFN21										0.00	0	10,000,00
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.97136				0.00	0	630,000,00
Total ABFN22 SPOT										0.00	0	630,000,00
Total For ABFN22										0.00	0	630,000,00
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.32032				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.21993				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.59532				0.00	0	95,000,00

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 ABFN26 SPOT										0.00	0	95,000,00
Total For ABFN26										0.00	0	95,000,00
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.99667				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.57001				0.00	0	60,000,00
Total ABFN28 SPOT										0.00	0	60,000,00
Total For ABFN28										0.00	0	60,000,00
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.73264				0.00	0	150,000,00
Total ABFN29 SPOT										0.00	0	150,000,00
Total For ABFN29										0.00	0	150,000,00
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.71846				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.03185				0.00	0	40,000,00
Total ABFN31 SPOT										0.00	0	40,000,00
Total For ABFN31										0.00	0	40,000,00
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.55910				0.00	0	110,000,00
Total ABFN32 SPOT										0.00	0	110,000,00
Total For ABFN32										0.00	0	110,000,00
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.25903				0.00	0	60,000,00
Total ABFN33 SPOT										0.00	0	60,000,00
Total For ABFN33										0.00	0	60,000,00
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.29043				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.63804				0.00	0	70,000,00
Total ABFN35 SPOT										0.00	0	70,000,00
Total For ABFN35										0.00	0	70,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.85423				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.38491				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.24341				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.90556				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	101.19763				0.00	0	30,000,00
Total ABFN40 SPOT										0.00	0	30,000,00
Total For ABFN40										0.00	0	30,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.50066				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4! On 16/09/2029 Spot Bond					0.00000	100.05059				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4! On 14/10/2022 Spot Bond					0.00000	100.36751				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4! On 14/10/2024 Spot Bond					0.00000	100.37773				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	100.38507				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4! On 24/06/2025 Spot Bond					0.00000	100.67090				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.95966				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4! On 24/08/2025 Spot Bond					0.00000	101.00759				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4! On 30/03/2024 Spot Bond					0.00000	100.67488				0.00	0	
Total ABFN49 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 ABFN49									0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.52841			0.00	0	
Total ABFN50 SPOT									0.00	0	
Total For ABFN50									0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.64911			0.00	0	
Total ABFN51 SPOT									0.00	0	
Total For ABFN51									0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.41321			0.00	0	
Total ABFN52 SPOT									0.00	0	
Total For ABFN52									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.37490			0.00	0	
Total ABJ01 SPOT									0.00	0	
Total For ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.87693			0.00	0	920,000,00
Total ABJ02 SPOT									0.00	0	920,000,00
Total For ABJ02									0.00	0	920,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.92542			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.71000	3.71000	3.71000	151.71440			0.00	0	1,453,50
Total ABKI03 SPOT									0.00	0	1,453,50
Total For ABKI03									0.00	0	1,453,50
ABKI03 On 13/10/2021 Spot Bond			100.00000	111.04309	100.00000	110.78127			0.00	0	
Total ABKI03/R212 SPOT									0.00	0	
Total For ABKI03/R212									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	6.93000	6.93000	145.20397			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.06924	100.00000	25.01338			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.53000	2.53000	2.53000	152.12267			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.65500	3.65500	3.65500	201.47070			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.47000	4.47000	4.47000	224.85707				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.58500	6.58500	6.58500	105.12406				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.31500	7.31500	7.31500	115.33885				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.62500	106.04629	4.62500	106.03311				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.11500	107.98784	5.11500	107.97301				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.00000	114.87305	7.00000	114.85157				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.09000	114.92751	8.09000	114.90276				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.55500	112.15564	5.55500	112.13894				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.67500	108.31017	7.67500	108.28800				0.00	0	350,000,00
Total ABS7 SPOT										0.00	0	350,000,00
Total For ABS7										0.00	0	350,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.80551	100.00000	13.77512				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.67000	319.97310	1.67000	319.94995				0.00	0	75,000,00
Total ABSI2 SPOT										0.00	0	75,000,00
Total For ABSI2										0.00	0	75,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABSI4 On 31/01/2022 Spot Bond			1.09500	172.94829	1.09500	172.93848				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.19000	10.19000	10.19000	102.72881				0.00	0	50,000,00
Total ABX01 SPOT										0.00	0	50,000,00
Total For ABX01										0.00	0	50,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.88201				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.85483				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.82108				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.82518				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.47306				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.85237				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.85237				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.87552				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.87552				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	158.91235				0.00	0	
Total ACL203 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 ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	161.91082				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.80885				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.80339				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.78298				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.93804				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.98495				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.35579				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.40354				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.59115				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.22602				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.66395				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.61600				0.00	256,000,000	789,000,00

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 AGT01 SPOT										0.00	256,000,000	789,000,000
Total For AGT01										0.00	256,000,000	789,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.54249				0.00	0	14,000,000
Total AGT02 SPOT										0.00	0	14,000,000
Total For AGT02										0.00	0	14,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.36842				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.09115				0.00	440,000,000	220,000,000
Total AGT04 SPOT										0.00	440,000,000	220,000,000
Total For AGT04										0.00	440,000,000	220,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.32301				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.33481				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.61500	105.26212	7.61500	100.69805				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.35267				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.41214				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.48632				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.28124				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.15991				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.20080				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.27500	111.38548	6.27500	111.36647				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.26726				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.35587				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.34249				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.39546				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.75157				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.26719				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.35578				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.97560				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.35528				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.17859				0.00	0	
Total AHF7A2 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 AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.31150				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	101.27827				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.40008				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	101.35801				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.15260				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	102.04199				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.33000	110.16719	7.33000	110.14552				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.73500	105.58722	7.73500	105.56545				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.21500	95.29207	11.21500	95.26382				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.78500	179.49489	5.78500	179.46212				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.35926				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.58869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.92979				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.42865				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.05977				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	101.43396				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.95218				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.41263				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.00024				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.82000	239.65660	4.82000	239.61899				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.83500	217.07806	4.83500	217.04390				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.07000	172.15682	2.07000	172.14252				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.11500	172.12046	2.11500	172.10596				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15: On 31/03/2028 Spot Bond			4.52500	191.36955	4.52500	191.34100				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.86787				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.94629				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.68103				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.00000	107.47812	5.00000	107.46081				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.73945				0.00	0	
Total ASN196 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 ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.75062				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.82253				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	101.53003				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	101.73204				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.06533				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.94358				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.74118				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.91304				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.84974				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.26283				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.93674				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.73136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.80068				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.02506				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.05500	4.05500	4.05500	107.02448				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.95500	4.95500	4.95500	97.59024				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.75818				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.86595				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.98614				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.11000	105.97106	5.11000	105.95366				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.81425				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.73939				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.78768				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.78023				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.78023				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.11584				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.93666				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.76523				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.79381				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.18805				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.86952				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.86952				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.51974				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.77203				0.00	0	
Total ASN388 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 ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.86643				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.82570				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.76659				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.90262				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.96425				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	104.64556				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.70491				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.72748				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.97066				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.68771				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.69777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.35859				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.36198				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	104.39051				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	100.20941				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.81547				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.16446				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.19281				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	104.19888				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47(On 11/08/2021 Spot Bond					0.00000	99.98700				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.79091				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.94347				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	107.27700				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	104.69439				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.78819				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.89878				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.88091				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.54722				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.78640				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.77576				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.77576				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.76781				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	101.23425	9.00000	109.81749				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	101.12341	8.18000	110.19315				0.00	0	
Total ASN509 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 ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.74000	99.54781	8.74000	99.52455				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			8.74000	99.54781	8.74000	99.52455				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	100.26636	9.10000	100.24212				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	100.32201	11.05000	100.29270				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	100.32060	11.00000	100.29141				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.30637	10.50000	100.27847				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	100.30637	10.50000	100.27847				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.68164				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.12368				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.76689				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	100.30921	10.60000	100.28106				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	100.20529	10.47000	100.27770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.30779	10.55000	100.27977				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.03178				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.25084				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.06909				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.87707				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.73942				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.79743				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	99.89983				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.91395				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	
ASN584 On 13/02/2022 Spot Bond					0.00000	99.95671				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN585 On 14/03/2022 Spot Bond					0.00000	101.05544				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	102.11091				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.22992	9.22000	100.20567				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.47153				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.41243				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.26600				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.28296				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.43313				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.12162				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.15065				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.83124				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.07205				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.82778				0.00	0	
Total ASN614 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN614										0.00	0	
ASN61: On 10/08/2021 Spot Bond					0.00000	95.37132				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.68324				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.44768				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/08/2021 Spot Bond					0.00000	101.61566				0.00	0	
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.98087				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	101.25041				0.00	0	
Total ASN620 SPOT										0.00	0	
Total For ASN620										0.00	0	
ASN62: On 13/08/2021 Spot Bond					0.00000	101.19504				0.00	0	
Total ASN621 SPOT										0.00	0	
Total For ASN621										0.00	0	
ASN62: On 17/08/2021 Spot Bond					0.00000	99.90969				0.00	0	
Total ASN622 SPOT										0.00	0	
Total For ASN622										0.00	0	
ASN62: On 19/08/2021 Spot Bond					0.00000	101.14995				0.00	0	
Total ASN623 SPOT										0.00	0	
Total For ASN623										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.78289				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/08/2021 Spot Bond					0.00000	101.04283				0.00	0	
Total ASN625 SPOT										0.00	0	
Total For ASN625										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	101.04283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.54440				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 08/09/2021 Spot Bond					0.00000	100.79165				0.00	0	
Total ASN631 SPOT										0.00	0	
Total For ASN631										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.64247				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.07787				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.05288				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.97691				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN63: On 27/09/2021 Spot Bond					0.00000	100.63014				0.00	0	
Total ASN638 SPOT										0.00	0	
Total For ASN638										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	103.67159				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	100.51193				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.05533				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.61530				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64 On 08/07/2026 Spot Bond					0.00000	100.50919				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.26137				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	100.60406				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.17785				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.18051				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.30000	105.92883	5.30000	105.91377				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.51391	9.30000	103.48834				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	102.28429				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.29621				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.17787				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.00994				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.57510				0.00	0	
Total BAW31 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 BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.34000	101.62559	6.34000	101.60826				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.21723				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.03238				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.56718				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.28045				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.93115				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.47500	8.47500	8.47500	105.32015				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.80000	10.80000	10.80000	109.29448				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.85159				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.72241				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.82058				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.82074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.83280				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.18590				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.95894				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.94570				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.98674				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.95841				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.98612				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.93040				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.98596				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.93119				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.98623				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.95852				0.00	0	80,000,00
Total BAYA88 SPOT										0.00	0	80,000,00
Total For BAYA88										0.00	0	80,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.92226				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.95857				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.90348				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.12450				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.12450				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.15246				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.12519				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.39176				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.18068				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.74500	7.74500	7.74500	104.44027				0.00	0	
Total BD0302 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 BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.08302				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.67162				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.58308				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.02715				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.26500	109.72335	7.26500	109.70209				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.36637				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	99.87872				0.00	0	200,000,00
Total BGL12 SPOT										0.00	0	200,000,00
Total For BGL12										0.00	0	200,000,00
BGL13 On 20/08/2021 Spot Bond			6.27500	99.84551	6.27500	99.82838				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	100.80323				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.41930				0.00	0	140,000,00
Total BGL15 SPOT										0.00	0	140,000,00
Total For BGL15										0.00	0	140,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.59708				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.90863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.04054				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.92162				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.69741				0.00	0	520,000,0€
Total BGT01 SPOT										0.00	0	520,000,0€
Total For BGT01										0.00	0	520,000,0€
BID08 On 30/06/2022 Spot Bond					0.00000	101.14893				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.01919				0.00	0	80,000,0€
Total BID09 SPOT										0.00	0	80,000,0€
Total For BID09										0.00	0	80,000,0€
BID10 On 15/11/2023 Spot Bond					0.00000	100.30294				0.00	0	45,000,0€
Total BID10 SPOT										0.00	0	45,000,0€
Total For BID10										0.00	0	45,000,0€
BID11 On 15/11/2023 Spot Bond			6.01500	109.75176	6.01500	109.73409				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.89924				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.03412				0.00	0	300,000,0€
Total BID13 SPOT										0.00	0	300,000,0€
Total For BID13										0.00	0	300,000,0€
BID14 On 28/10/2022 Spot Bond					0.00000	100.04769				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.24010				0.00	0	199,664,3€
Total BID15 SPOT										0.00	0	199,664,3€
Total For BID15										0.00	0	199,664,3€

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 31/01/2024 Spot Bond					0.00000	100.19625				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.51863				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.75000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.06200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.65000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	99.98731				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.96100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.90855				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.26075				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.89930				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.58707				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.04227				0.00	0	
Total BPPF21 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 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	100.39248				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.10520				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	100.39842				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.42834				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.09324				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.09759				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.10137				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.99994				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	100.66660				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.67082				0.00	0	80,000,00

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 CBL29 SPOT										0.00	0	80,000,00
Total For CBL29										0.00	0	80,000,00
CCT01 On 23/06/2023 Spot Bond			7.24000	110.81102	7.24000	110.78949				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.47000	112.30077	7.47000	112.27826				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.24000	113.42980	8.24000	113.40491				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.51000	103.61766	9.51000	102.32173				0.00	0	568,421,0€
Total CCT04 SPOT										0.00	0	568,421,0€
Total For CCT04										0.00	0	568,421,0€
CGR42 On 03/08/2023 Spot Bond					0.00000	100.15616				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.21641				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.55642				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.66727				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.39429				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.41833				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN193 On 29/08/2021 Spot Bond			3.14000	165.24578	3.14000	165.14484				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.04000	2.04000	2.04000	164.70380				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.03515	4.77000	109.82700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.07100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.48587				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.04500	112.33399	7.04500	112.31286				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	114.83880	8.70700	119.54700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.07940				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.25625				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.06840				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.15116	10.98000	103.12121				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	115.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	120.04855	6.50000	117.14700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.57200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.80067				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.90902				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.90983				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.04000	172.18107	2.04000	172.16691				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.23000	139.16862	5.23000	139.14535				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.67000	137.17985	5.67000	137.15532				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	102.19900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 17/11/2021 Spot Bond					0.00000	99.89265				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	101.28871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.32940				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.47500	106.14423	6.47500	106.12584				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN468 On 14/03/2022 Spot Bond					0.00000	101.21298				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.82613				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN472 On 28/03/2022 Spot Bond					0.00000	100.98857				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN477 On 19/11/2022 Spot Bond					0.00000	99.84131				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	80.44600	100.00000	80.27700				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	101.33875				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.97000	102.92764	5.97000	102.91112				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.27500	102.98693	6.27500	102.96964				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN49(On 28/03/2022 Spot Bond					0.00000	100.98278				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.93541				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	101.20326				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.67500	113.64103	6.67500	113.62075				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	103.13824				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.49168				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.51909				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	99.93050				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.82582				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	101.14366				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51(On 11/10/2022 Spot Bond					0.00000	100.92987				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	95.11409				0.00	0	
Total CLN511 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 CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	104.01398	9.96000	103.98652				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.78692	10.01000	102.75950				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.32343				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.08183	9.60000	102.11136				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.90022				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.15058				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.86120	9.20000	103.83581				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.00600				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.64572				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.64680				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.10408				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.37879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.90022				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.86877				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.37070				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.97000	105.15399	8.97000	105.12892				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.24535				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.23653				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.42136				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	142.88100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.13536				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.52714				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.44000	106.09544	8.44000	111.06865				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.49000	108.52579	8.49000	108.50128				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.58000	108.01791	8.58000	107.99326				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.71637				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.90635				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.97095				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.25267				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.46596				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	116.45800				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.98468				0.00	0	
Total CLN56 SPOT										0.00	0	
Total For CLN56										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.33674	10.19000	102.35172				0.00	0	
Total CLN562 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 CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.44000	108.52678	8.44000	108.50240				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.16748				0.00	5,000,000,000	2,500,000,000
Total CLN565 SPOT										0.00	5,000,000,000	2,500,000,000
Total For CLN565										0.00	5,000,000,000	2,500,000,000
CLN565 On 17/01/2024 Spot Bond					0.00000	103.02829				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.08011				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.98565				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.67000	107.01932	8.67000	106.99465			4,681,800,000,000.00		540,000,000	270,000,000
Total CLN571 SPOT									4,681,800,000,000.00		540,000,000	270,000,000
Total For CLN571									4,681,800,000,000.00		540,000,000	270,000,000
CLN571 On 12/11/2025 Spot Bond					0.00000	99.96932			0.00		0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.98557			0.00		0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.89234			0.00		0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.95025			0.00		0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.35563			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.65833				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.06748				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.01966				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.32304				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.03857				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.30977				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.98183				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.82252				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.84047				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.87580				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.71062				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.65000	143.33458	3.65000	115.46732				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.23136				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.65559				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.23136				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.91651				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.62129				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.89531				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.84047				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.84047				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.08400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.11636				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.06558				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.97272				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.08431				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.36776				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.20989				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.59671	9.32000	102.57117				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	100.26974				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.88690				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.00807				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.16730				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.06764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.64114				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.39000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.35956				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.43394				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.03855				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.19235				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.19171				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.27423				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.76600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.24058				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.28500	104.12659	6.28500	104.10908				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.49152				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.43549				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.79500	62.99962	11.79500	83.54647				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.26087				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.14000	105.72485	9.14000	105.69875				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.48471				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.25841				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.65309				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.00011				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.50561				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.20069				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.47790				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.54803				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	99.97353				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	101.61407				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.32486				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.20733				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.82456				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.18949				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.82600				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.47790				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.09636				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.47790				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.18269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.47790				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.41900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.97065				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.61442				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.49634				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.48400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.67500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	114.46600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.93000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.52634				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	100.74300				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.77744				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.05846				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.61861				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.23457				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.63676				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.95709				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.22250	143.85074	4.22250	116.88726				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.22250	143.85074	4.22250	116.88802				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.67080				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.76156				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.80058				0.00	0	
Total CLN679 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 CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.53564				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.70030				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.92948				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.76528				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.78705				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.25001				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.93653				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.93631				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.82098				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.63336				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.82108				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.79112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.92799				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.37050				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.33148				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.99400				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.98729				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.72147				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	82.85673				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.43626				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.50782				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	89.87320				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.80694				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.91396				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.80179				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	80.61412				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.86187				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.83225				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.97504				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.80723				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.80723				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.80723				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.63454				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.82398				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.61342				0.00	0	
Total CLN720 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 CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.94159				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.95352				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.66488				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.74059				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.74059				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.74059				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.75419				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.75419				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.75419				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.21347				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.27397				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.92675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.84035				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	99.96677				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	92.98032				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.88917				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.92992				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.92400				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	91.56103				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.45521				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.82766				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.12065				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN744 On 31/01/2030 Spot Bond					0.00000	100.15108				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.14418				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.37211				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.82103				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.14634				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	100.81690				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.58846				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	100.19765				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.50283				0.00	0	
Total CLN755 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 CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.75291				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.73039				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.49619				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.17803				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.14590				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.23748				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.74500	104.46196	7.74500	104.44027				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF11 On 17/08/2021 Spot Bond					0.00000	99.89412				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.87500	109.40637	7.87500	109.38328				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			9.71500	108.15727	9.71500	108.12924				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.39500	111.38567	6.39500	111.36651				0.00	0	50,290,000.00
Total COJG01 SPOT										0.00	0	50,290,000.00
Total For COJG01										0.00	0	50,290,000.00
COT01 On 03/04/2023 Spot Bond			7.11000	106.27306	7.11000	106.25278				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.50000	97.66652	11.50000	97.63668				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			10.09000	98.65267	10.09000	98.62615				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			9.47500	9.47500	9.47500	106.61568				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.97030				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.82101				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.73228				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.46677				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 20/08/2021 Spot Bond					0.00000	99.82609				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.20368				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.98745				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.79528				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.71145				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.00348				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.88484				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.18081				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.89581				0.00	0	22,578,90
Total DSY02 SPOT										0.00	0	22,578,90
Total For DSY02										0.00	0	22,578,90
DSY03 On 21/11/2024 Spot Bond			8.84000	8.84000	8.84000	106.80134				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.66640				0.00	0	150,000,00
Total DSY04 SPOT										0.00	0	150,000,00
Total For DSY04										0.00	0	150,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	101.27834				0.00	0	
Total DSY05 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 DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.59500	109.47389	6.59500	109.45427		41,228,402,442,000.00	6,251,463,600	4,873,248,200	
Total DV23 SPOT								1,122,402,442,000.00	6,251,463,600	4,873,248,200	
Total For DV23								1,122,402,442,000.00	6,251,463,600	4,873,248,200	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.19969	100.00000	40.10974		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	40.19969	100.00000	40.10974		0.00	0		
Total DV23/R2023 SPOT								0.00	0		
Total For DV23/R2023								0.00	0		
DV24 On 18/02/2024 Spot Bond			6.14500	107.97431	6.14500	107.95626		0.00	0		
Total DV24 SPOT								0.00	0		
Total For DV24								0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	99.81718	9.69000	99.79110		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	99.81718	9.69000	99.79110		0.00	0		
Total DV24/R2023 SPOT								0.00	0		
Total For DV24/R2023								0.00	0		
DV29 On 18/02/2029 Spot Bond			11.39000	93.40854	11.39000	93.37997		0.00	0		
Total DV29 SPOT								0.00	0		
Total For DV29								0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	99.80965	10.10000	99.78249		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	99.80965	10.10000	99.78249		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	101.07133		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		
DVF22 On 28/03/2022 Spot Bond					0.00000	100.46326		0.00	0		
Total DVF22 SPOT								0.00	0		
Total For DVF22								0.00	0		
DVF22 On 29/08/2022 Spot Bond					0.00000	100.63304		0.00	500,000,000	1,150,000,000	
Total DVF22B SPOT								0.00	500,000,000	1,150,000,000	
Total For DVF22B								0.00	500,000,000	1,150,000,000	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.38046		0.00	0		
Total DVF22C SPOT								0.00	0		
Total For DVF22C								0.00	0		
DVF24 On 23/10/2024 Spot Bond					0.00000	97.87338		0.00	0		
Total DVF24 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 DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.28559				0.00	0	400,000,00
Total DVF25 SPOT										0.00	0	400,000,00
Total For DVF25										0.00	0	400,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	96.09312				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.05902				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.35057				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.45606				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.10967				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	95.55876				0.00	980,000,000	490,000,00
Total DVFB28 SPOT										0.00	980,000,000	490,000,00
Total For DVFB28										0.00	980,000,000	490,000,00
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.11585				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.55565				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.43330				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.68000	106.30230	5.68000	106.28612				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.58500	111.94432	6.58500	111.92461				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.08000	109.67936	5.08000	109.66146				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.00000	95.39683	5.00000	95.38146				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	135.04968	2.25000	135.03784				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.79500	146.91645	3.79500	146.89749				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.87800	132.39158	3.87800	132.37420				0.00	0	180,000,00
Total EL29 SPOT										0.00	0	180,000,00
Total For EL29										0.00	0	180,000,00
EL30 On 29/07/2030 Spot Bond			3.85000	128.77765	3.85000	128.76085				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.72000	111.66470	4.72000	111.64746				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.97000	97.48784	4.97000	97.47220				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	135.04968	2.25000	135.03784				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	157.52603				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	155.00745				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	119.79142				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.81131				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	117.14389				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	108.82985				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	110.11664				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	99.12578				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	105.40955				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.18758				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.16000	104.78391	9.16000	104.75841				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			10.80500	10.80500	10.80500	97.57430				0.00	0	
Total EMM04 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.15500	11.15500	11.15500	101.84455				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.24000	104.57165	9.24000	103.18192				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.24000	9.24000	9.24000	104.14813				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.32500	11.32500	11.32500	77.02738				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.35500	10.35500	10.35500	102.57517				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.32500	11.32500	11.32500	96.50741				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.05452				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.91201				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.93820				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.86885				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.84580				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.00011				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.10397				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.18284				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	99.99996				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.83800				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.98638				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.01417				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.37554				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.97011				0.00	0	80,000,00
Total EQT005 SPOT										0.00	0	80,000,00
Total For EQT005										0.00	0	80,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.16771				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.72915				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.90220				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3B On 17/08/2022 Spot Bond					0.00000	99.90689			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.89465			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.90594			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.90121			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.90844			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.91067			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.89648			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.93500	106.03885	5.93500	106.02201		3,679,700,000,000.00	620,000,000	620,000,000	
Total ES23 SPOT								3,679,700,000,000.00	620,000,000	620,000,000	
Total For ES23								3,679,700,000,000.00	620,000,000	620,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.45179	10.00000	100.42517		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.29000	101.12617	8.29000	101.10373		10,011,547,824,000.00	1,207,665,600	3,300,472,000	
Total ES26 SPOT								10,011,547,824,000.00	1,207,665,600	3,300,472,000	
Total For ES26								10,011,547,824,000.00	1,207,665,600	3,300,472,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.79429	7.85000	102.77266		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			11.11500	79.28743	11.10500	79.31855		105,121,291,801,500.00	9,457,606,100	6,372,618,200	
Total ES33 SPOT								105,121,291,801,500.00	9,457,606,100	6,372,618,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES33									15,121,291,801,500.00	9,457,606,100	6,372,618,20
ES33/R On 15/09/2033 Spot Bond			7.50000	103.02601	7.50000	103.00541			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.67500	77.87930	11.68500	77.79369			1,613,923,980,000.00	138,237,600	2,481,858,30
Total ES42 SPOT									1,613,923,980,000.00	138,237,600	2,481,858,30
Total For ES42									1,613,923,980,000.00	138,237,600	2,481,858,30
ES42/R On 25/04/2042 Spot Bond			8.50000	102.48678	8.50000	102.46347			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	100.92754			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.03438			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.81424			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.89272			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.86104			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.91790			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.91378			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.18474			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.66481			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.81951				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	49,500,000,00
Total FIFG01 SPOT										0.00	0	49,500,000,00
Total For FIFG01										0.00	0	49,500,000,00
FIFG02 On 05/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,500,000,00
Total FIFG02 SPOT										0.00	0	40,500,000,00
Total For FIFG02										0.00	0	40,500,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	101.74877				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	102.41902				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.09149				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.72119				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.66799				0.00	0	850,000,00
Total FRB24 SPOT										0.00	0	850,000,00
Total For FRB24										0.00	0	850,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.27296				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.21638				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			8.94000	106.69759	8.94000	106.67209				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.08099				0.00	0	25,868,10
Total FRB28 SPOT										0.00	0	25,868,10
Total For FRB28										0.00	0	25,868,10
FRB29 On 19/04/2026 Spot Bond					0.00000	101.72412				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.15500	102.52091	8.15500	102.49853				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.10000	172.94422	1.10000	172.93438				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.83800	318.80366	1.83800	318.77916				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.51500	2.51500	2.51500	152.19862				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.64500	201.61599	3.64500	201.59067				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	107.43203				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	215.27149				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.25500	92.01489	5.25500	91.99938				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.25000	91.72344	5.25000	91.70807				0.00	0	
Total FRBI50 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 FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.21000	6.21000	6.21000	82.29752				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.27000	6.27000	6.27000	81.56249				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	145.70552				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.14262				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.15000	172.09220	2.15000	172.07753				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.01000	171.40059	3.01000	171.38205				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	99.94457				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.90025				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.04717				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	101.64462				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.17712				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.28021				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	101.21182				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.88912				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.65070		6,426,000,000,000.00		1,800,000,000	900,000,000	
Total FRC282 SPOT								6,426,000,000,000.00		1,800,000,000	900,000,000	
Total For FRC282								6,426,000,000,000.00		1,800,000,000	900,000,000	
FRC282 On 11/11/2024 Spot Bond					0.00000	99.98013				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.82335				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.61240		3,536,000,000,000.00		1,040,000,000	520,000,000	
Total FRC286 SPOT								3,536,000,000,000.00		1,040,000,000	520,000,000	
Total For FRC286								3,536,000,000,000.00		1,040,000,000	520,000,000	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.77618				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	101.76378				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	99.91230				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	99.91069				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.02499				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.02130				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.24370				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.34862				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.06878				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.06288				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.88608				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.75981				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.87270				0.00	0	
Total FRC310 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 FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.95705				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.80223				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.95011				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.17942				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.86182				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.95686				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.97873				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.88205				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.57889				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.86295				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.57287				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.10549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.05329				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.38775				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.73956				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	102.28821				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.71455				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.46297				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.71231				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.13081				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	101.14492				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.79379				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.41591				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/12/2025 Spot Bond					0.00000	101.02733				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.11880				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.20237				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.19197				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.17434				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.21301				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.58780				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.19493				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond					0.00000	100.65691				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.19523				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.19063				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.19303				0.00	0	
Total FRC357 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 FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.13995				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.19648				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.18590				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.18353				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.63109				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.96824				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.41862				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.49451				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.28745				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 26/08/2021 Spot Bond					0.00000	100.99647				0.00	0	
Total FRC367 SPOT										0.00	0	
Total For FRC367										0.00	0	
FRC367 On 31/05/2024 Spot Bond					0.00000	101.12079				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 26/08/2021 Spot Bond					0.00000	100.75779				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC369 SPOT										0.00	0	
Total For FRC369										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.21898				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	102.22558				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.26950				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.26829				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	101.46356				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.30816				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.79000	2.79000	2.79000	171.55943				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.73000	2.73000	2.73000	171.60787				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.71000	2.71000	2.71000	171.62403				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.45000	102.59712	4.45000	102.58210				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.85000	109.57468	4.85000	109.55745				0.00	0	500,000.00
Total FRI38 SPOT										0.00	0	500,000.00
Total For FRI38										0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.36237				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.86394				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.43890				0.00	0	60,000,00
Total FRJ22 SPOT										0.00	0	60,000,00
Total For FRJ22										0.00	0	60,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.17794				0.00	0	10,000,00
Total FRJ23 SPOT										0.00	0	10,000,00
Total For FRJ23										0.00	0	10,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.67080				0.00	0	530,000,00
Total FRJ24 SPOT										0.00	0	530,000,00
Total For FRJ24										0.00	0	530,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.74190				0.00	0	6,650,000,00
Total FRJ25 SPOT										0.00	0	6,650,000,00
Total For FRJ25										0.00	0	6,650,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.70486				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.55732				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.70259				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.82019				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.71457				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	97.00846				0.00	0	
Total FRS100 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 FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	109.98262				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.77541				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.24588				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.96000	108.03250	4.96000	108.01520				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.77000	218.44516	4.77000	218.41113				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.10000	106.10700	5.10000	106.08962				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	217.77883				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.38000	147.90785	3.38000	147.89041				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	127.28225	3.70500	127.26613				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.90000	108.87045	4.90000	108.85320				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.92000	215.30588	4.92000	215.27149				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.97000	214.27151	4.97000	214.23703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.91000	120.47248	2.91000	150.21336				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.00000	213.65380	5.00000	213.61923				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.10000	106.10700	5.10000	106.08962				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.33500	193.53027	4.33500	193.50239				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.85000	96.46565	5.85000	96.44792				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.22500	194.79401	4.22500	194.76652				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.28500	194.10354	4.28500	194.07583				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.51000	203.47409	5.51000	203.43841				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.80000	97.07467	5.80000	97.05696				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	106.08962				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.08000	106.37955	5.08000	106.36218				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			4.09500	196.29976	4.09500	196.27272				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.28000	207.99066	5.28000	207.95548				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.22500	194.79401	4.22500	194.76652				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.22500	194.79401	4.22500	194.76652				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.62600	201.84405	3.62600	201.81881				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.68000	146.44806	3.68000	146.42961				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.85000	172.33477	1.85000	172.32148				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.57500	190.80555	4.57500	190.77683				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.61500	190.35572	4.61500	190.32688				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.65000	146.59328	3.65000	146.57492				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.09000	196.35793	4.09000	196.33093				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.62500	4.62500	4.62500	190.21457				0.00	0	
Total FRS153 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 FRS153										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	16.43298				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	5.82227				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.37414				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.41139				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	100.83327				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.72891				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	171.73374				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	192.66972				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	145.89029				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	175.62599				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	29.87352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.06220				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.07232				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	99.97075				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.17586				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 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	
FRS202 On 14/10/2025 Spot Bond					0.00000	100.42678				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.23313				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS213 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	
FRS217 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	
FRS218 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 20/12/2024 Spot Bond					0.00000	100.68490				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.00381				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(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	
FRS22(On 21/12/2027 Spot Bond					0.00000	100.79379				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(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	
FRS22(On 31/07/2022 Spot Bond					0.00000	100.29301				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22(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	
FRS23(On 14/08/2027 Spot Bond					0.00000	99.90787				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(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	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 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 FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 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	
FRS23 On 31/03/2032 Spot Bond					0.00000	102.38452				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 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	
FRS23 On 13/10/2023 Spot Bond					0.00000	111.14042				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS23 On 23/10/2025 Spot Bond					0.00000	114.66675				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	102.09414				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.76800				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	79.94542				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.57138				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	109.28468				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 20/12/2021 Spot Bond					0.00000	100.52135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.55753				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 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	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.13995				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.14025				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	99.11072				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.13936				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.96465				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS256 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25(On 23/01/2024 Spot Bond					0.00000	106.60423				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	101.50289				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.09735				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	101.39210				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	100.75102				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	106.66623				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	100.75663				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	104.49515				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.91602				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	99.83633				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.33939				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.93000	1.93000	1.93000	318.14027				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.67000	319.97310	1.67000	319.94995				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.67000	1.67000	1.67000	319.94995				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.09000	172.95237	1.09000	172.94258				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.09000	172.95237	1.09000	172.94258				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.02943				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.80000	101.61138	4.80000	101.59556				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.29000	72.39860	4.29000	110.91492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	150.76317				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	149.36825				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.73000	2.73000	2.73000	312.65254				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.05500	5.05500	5.05500	107.41501				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.25000	115.14655	6.25000	115.12719				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.54000	111.45078	6.54000	111.43128				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.08000	113.68530	7.08000	113.66369			68,414,748,000.00	9,663,100	4,305,100	
Total FRX26 SPOT									68,414,748,000.00	9,663,100	4,305,100	
Total For FRX26									68,414,748,000.00	9,663,100	4,305,100	
FRX27 On 07/03/2027 Spot Bond			7.21000	117.81680	7.21000	117.79413			0.00	0		
Total FRX27 SPOT									0.00	0		
Total For FRX27									0.00	0		
FRX28 On 26/07/2028 Spot Bond			7.75000	112.99417	7.75000	112.97082			0.00	0		
Total FRX28 SPOT									0.00	0		
Total For FRX28									0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.45500	108.00712	8.45500	107.98281			0.00	0		
Total FRX30 SPOT									0.00	0		
Total For FRX30									0.00	0		
FRX31 On 21/02/2031 Spot Bond			8.71500	109.49367	8.71500	109.46788			0.00	0		
Total FRX31 SPOT									0.00	0		
Total For FRX31									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX32 On 31/03/2032 Spot Bond			9.00500	114.03137	9.00500	114.00392				0.00	0	26,900,00
Total FRX32 SPOT										0.00	0	26,900,00
Total For FRX32										0.00	0	26,900,00
FRX45 On 14/04/2045 Spot Bond			10.48500	80.98596	10.48500	80.96335				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.99167				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.39783				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.14223				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.08612				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.12425				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.13547				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.67992				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.93694				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	101.09750				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.14502				0.00	0	
Total GH5A21 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 GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.09823				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.15416				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.61577				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.60000	113.57529	3.60000	113.56117				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.11035				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	100.92509				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.49484				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.12500	111.30837	6.12500	111.29003				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.28918				0.00	0	95,000,00
Total GRT19 SPOT										0.00	0	95,000,00
Total For GRT19										0.00	0	95,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.29071				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.89000	105.50918	8.89000	105.48411				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.40126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.33088				0.00	0	245,000,00
Total GRT23 SPOT										0.00	0	245,000,00
Total For GRT23										0.00	0	245,000,00
GRT24 On 09/03/2023 Spot Bond					0.00000	99.96231				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.21175				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.75569				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.47731				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.81051				0.00	0	100,000,00
Total GRT28 SPOT										0.00	0	100,000,00
Total For GRT28										0.00	0	100,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	100.51775				0.00	0	100,000,00
Total GRT29 SPOT										0.00	0	100,000,00
Total For GRT29										0.00	0	100,000,00
GRT30 On 10/12/2025 Spot Bond					0.00000	99.35727				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.04124				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.77291				0.00	0	50,000,00
Total GRT32 SPOT										0.00	0	50,000,00
Total For GRT32										0.00	0	50,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	97.71939				0.00	0	35,912,30
Total GRT33 SPOT										0.00	0	35,912,30
Total For GRT33										0.00	0	35,912,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	97.89773				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.10106				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.60630				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.11691				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.89301				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.10306				0.00	0	800,000,00
Total GRT41 SPOT										0.00	0	800,000,00
Total For GRT41										0.00	0	800,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	99.86323				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.81886				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.27892				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.30157				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.74204				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.88899				0.00	0	
Total H10T2 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 H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	100.36268				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.39191				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	100.54655				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,400,000,00
Total H12T2 SPOT										0.00	0	10,400,000,00
Total For H12T2										0.00	0	10,400,000,00
H12T3 On 19/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,300,000,00
Total H12T3 SPOT										0.00	0	9,300,000,00
Total For H12T3										0.00	0	9,300,000,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.97068				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.08527				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.12543				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.56022				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.08539				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.95835				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.95478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.64757				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.60844				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.59734				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.27000	315.82122	2.27000	315.79325			4,086,000,000,000.00	1,800,000,000	900,000,000	
Total HWAY23 SPOT									4,086,000,000,000.00	1,800,000,000	900,000,000	
Total For HWAY23									4,086,000,000,000.00	1,800,000,000	900,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.62000	2.62000	2.62000	321.15671			0.00	0	0	
Total HWAY24 SPOT									0.00	0	0	
Total For HWAY24									0.00	0	0	
HWAY3 On 28/08/2030 Spot Bond			9.83500	107.81311	9.83500	107.78452			10,425,100,000,000.00	1,060,000,000	1,100,000,000	
Total HWAY30 SPOT									10,425,100,000,000.00	1,060,000,000	1,100,000,000	
Total For HWAY30									10,425,100,000,000.00	1,060,000,000	1,100,000,000	
HWAY3 On 28/02/2033 Spot Bond			4.78000	78.73835	4.78000	102.26299			0.00	0	0	
Total HWAY33 SPOT									0.00	0	0	
Total For HWAY33									0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			11.18500	87.18647	11.18500	87.16068			124,980,513,307,500.00	11,173,939,500	17,525,500,000	
Total HWAY34 SPOT									124,980,513,307,500.00	11,173,939,500	17,525,500,000	
Total For HWAY34									124,980,513,307,500.00	11,173,939,500	17,525,500,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.47941	100.00000	9.45854			0.00	0	0	
Total HWAY34/R208 SPOT									0.00	0	0	
Total For HWAY34/R208									0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.15500	86.94027	11.15500	86.91462			0.00	0	5,220,000,000	
Total HWAY35 SPOT									0.00	0	5,220,000,000	
Total For HWAY35									0.00	0	5,220,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.47805	100.00000	9.45718			0.00	0	0	
Total HWAY35/R209 SPOT									0.00	0	0	
Total For HWAY35/R209									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
HWF11 On 15/07/2022 Spot Bond					0.00000	100.57718				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.33193				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.05139				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.23000	153.66345	2.23000	153.65006			225,127,319,650,000.00	100,953,955,000	381,768,599,80	
Total I2025 SPOT									25,127,319,650,000.00	100,953,955,000	381,768,599,80	
Total For I2025									25,127,319,650,000.00	100,953,955,000	381,768,599,80	
I2029 On 31/03/2029 Spot Bond			3.13000	114.12945	3.13000	114.11670			112,618,255,116,000.00	35,980,273,200	224,517,696,60	
Total I2029 SPOT									12,618,255,116,000.00	35,980,273,200	224,517,696,60	
Total For I2029									12,618,255,116,000.00	35,980,273,200	224,517,696,60	
I2033 On 28/02/2033 Spot Bond			3.95000	107.82837	3.95000	107.81401			275,757,899,280,000.00	69,812,126,400	206,852,844,80	
Total I2033 SPOT									275,757,899,280,000.00	69,812,126,400	206,852,844,80	
Total For I2033									275,757,899,280,000.00	69,812,126,400	206,852,844,80	
I2038 On 31/01/2038 Spot Bond			4.18500	119.47552	4.20000	119.22412			544,618,976,697,000.00	130,135,956,200	346,152,528,10	
Total I2038 SPOT									14,618,976,697,000.00	130,135,956,200	346,152,528,10	
Total For I2038									14,618,976,697,000.00	130,135,956,200	346,152,528,10	
I2046 On 31/03/2046 Spot Bond			4.25500	108.34028	4.25500	108.32491			325,699,236,257,000.00	76,545,061,400	313,801,930,70	
Total I2046 SPOT									25,699,236,257,000.00	76,545,061,400	313,801,930,70	
Total For I2046									25,699,236,257,000.00	76,545,061,400	313,801,930,70	
I2050 On 31/12/2050 Spot Bond			4.25000	109.88588	4.25000	109.87036			281,319,721,300,000.00	66,192,875,600	388,741,143,30	
Total I2050 SPOT									11,319,721,300,000.00	66,192,875,600	388,741,143,30	
Total For I2050									11,319,721,300,000.00	66,192,875,600	388,741,143,30	
IBL101 On 24/05/2022 Spot Bond			5.99000	5.99000	5.99000	104.24774			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.62693			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.39000	314.99901	2.39000	314.97010			0.00	0		
Total IBL109 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 IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.24607				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.14096				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.92190				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.13989				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.92192				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.41695				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.05842				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.40419				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.97211				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.77195				0.00	1,400,000,000	700,000,000
Total IBL133 SPOT										0.00	1,400,000,000	700,000,000
Total For IBL133										0.00	1,400,000,000	700,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.45571				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.16719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	101.09260				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.99729				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.93021				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.87528				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.09059				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.77349				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.57483				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.96567				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.00776				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.38353				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.89091				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL155 On 19/01/2022 Spot Bond					0.00000	100.27773				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.25031				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.25838				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.05232				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.44034				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.38318				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.39659				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL166 On 12/08/2021 Spot Bond					0.00000	99.97336				0.00	0	
Total IBL166 SPOT										0.00	0	
Total For IBL166										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.90040				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.89672				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL169 On 19/08/2021 Spot Bond					0.00000	99.88219				0.00	0	
Total IBL169 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 IBL169									0.00	0	
IBL171 On 25/08/2021 Spot Bond					0.00000	101.04073			0.00	0	
Total IBL171 SPOT									0.00	0	
Total For IBL171									0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.30311			0.00	0	
Total IBL177 SPOT									0.00	0	
Total For IBL177									0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.31351			0.00	0	
Total IBL178 SPOT									0.00	0	
Total For IBL178									0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.17000	1.17000	1.17000	172.87699			0.00	0	
Total IBL36 SPOT									0.00	0	
Total For IBL36									0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.63500	108.09764	6.63500	108.07816			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.44000	172.66741	1.44000	172.65600			0.00	0	350,000,00
Total IBL67 SPOT									0.00	0	350,000,00
Total For IBL67									0.00	0	350,000,00
IBL78 On 25/11/2022 Spot Bond			5.06500	108.23419	5.06500	108.21947			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	100.95882			0.00	0	
Total IBL95 SPOT									0.00	0	
Total For IBL95									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.97556			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.14000	106.02101	8.14000	105.99802		22,629,200,000,000.00	2,780,000,000	1,390,000,00	
Total IDCG06 SPOT								22,629,200,000,000.00	2,780,000,000	1,390,000,00	
Total For IDCG06								22,629,200,000,000.00	2,780,000,000	1,390,000,00	
IDCG08 On 13/05/2030 Spot Bond			9.70500	111.84545	9.70500	112.14311			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.96425			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IDCG10 SPOT									0.00	0	
Total For IDCG10									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.86000	110.03647	8.86000	110.01041			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	99.34107			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.97460			0.00	0	
Total IDCG14 SPOT									0.00	0	
Total For IDCG14									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.86645			0.00	0	925,000,00
Total IDCG15 SPOT									0.00	0	925,000,00
Total For IDCG15									0.00	0	925,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.47735			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.00001			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.79137			0.00	0	
Total IDCG18 SPOT									0.00	0	
Total For IDCG18									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.42865			0.00	0	
Total IDCG19 SPOT									0.00	0	
Total For IDCG19									0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.73940			0.00	0	
Total IDCG21 SPOT									0.00	0	
Total For IDCG21									0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.29819			0.00	0	
Total IDCG22 SPOT									0.00	0	
Total For IDCG22									0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.28375			0.00	0	
Total IDCG23 SPOT									0.00	0	
Total For IDCG23									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.83358				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.59000	104.73034	7.59000	104.70902				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.67564				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.41180				0.00	0	388,622,20
Total INLV01 SPOT										0.00	0	388,622,20
Total For INLV01										0.00	0	388,622,20
INLV05 On 22/03/2023 Spot Bond					0.00000	104.29765				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.06525				0.00	3,300,000,000	1,650,000,00
Total INLV06 SPOT										0.00	3,300,000,000	1,650,000,00
Total For INLV06										0.00	3,300,000,000	1,650,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	101.07876				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.10204				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.37051				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.83901				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.73824				0.00	0	
Total IPF18 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 IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.75157				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.59012				0.00	240,000,000	120,000,00
Total IPF21 SPOT										0.00	240,000,000	120,000,00
Total For IPF21										0.00	240,000,000	120,000,00
IPF22 On 14/06/2022 Spot Bond					0.00000	101.11525				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.06819				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.39274				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.67891				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.14535				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.61786				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.86129				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	101.93795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.76472				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.07066	2.75000	100.06321				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.98500	186.25213	4.98500	186.22206				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.81194				0.00	0	21,947,40
Total IV035 SPOT										0.00	0	21,947,40
Total For IV035										0.00	0	21,947,40
IV038 On 23/09/2021 Spot Bond					0.00000	101.05605				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.59000	3.59000	3.59000	170.91616				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.36643				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			8.00500	104.85815	8.00500	104.83541				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	100.49533				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.01000	8.01000	8.01000	103.90145				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.17237				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			2.04500	172.17702	2.04500	172.16285				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.13321				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.65953				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.88500	187.35110	4.88500	187.32135				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.49000	103.25199	6.49000	103.23401				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.93897				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.89840				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	99.93980				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.28992				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	101.18379				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.10191				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	101.02349				0.00	0	
Total IVC144 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 IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.43773				0.00	3,180,000,000	1,590,000,000
Total IVC145 SPOT										0.00	3,180,000,000	1,590,000,000
Total For IVC145										0.00	3,180,000,000	1,590,000,000
IVC146 On 03/06/2023 Spot Bond					0.00000	101.49560				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.72576				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.12462				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.09997				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.15095				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	101.10610				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.85379				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.72432				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.98181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.73284				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.53232				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.98709				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	99.97219				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.91148				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.76446				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.01767	7.40000	100.99762				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.17572				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	101.17949				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.89686				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.84655				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2022 Spot Bond			7.23000	100.21252	7.23000	100.19318				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.59223				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.24000	102.13696	7.24000	102.04841				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	99.91241				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	99.83589				0.00	0	
Total IVZ055 SPOT										0.00	0	
Total For IVZ055										0.00	0	
IVZ056 On 26/08/2021 Spot Bond			4.00000	4.00000	4.00000	99.75948				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	99.67530				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	99.59725				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	99.51931				0.00	0	
Total IVZ059 SPOT										0.00	0	
Total For IVZ059										0.00	0	
IVZ060 On 23/09/2021 Spot Bond			4.10000	4.10000	4.10000	99.44149				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	99.37854				0.00	0	
Total IVZ061 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 IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.27759				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	99.12095				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.15000	4.15000	4.15000	99.04281				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			780,000,000,000,000.00	47,800,000,000	47,800,000,00	
Total IVZ065 SPOT									30,000,000,000,000.00	47,800,000,000	47,800,000,00	
Total For IVZ065									30,000,000,000,000.00	47,800,000,000	47,800,000,00	
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	100.96397				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.97500	103.82234	5.97500	103.80555				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.85497				0.00	0	300,000,00
Total KAP012 SPOT										0.00	0	300,000,00
Total For KAP012										0.00	0	300,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	101.30595				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.32846				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.03312				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.24862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.80640				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.55430				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.20041				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.97228				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.68000	126.53944	8.68000	126.51022				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	99.53395				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	97.32371				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.95500	104.32301	6.95500	104.30353				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.91477				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.97500	106.98672	8.97500	106.96107				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	96.43793				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			11.92500	96.29535	11.92500	96.26504				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			10.02500	101.19330	10.02500	101.16625				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	99.86415				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	94.11509				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.59952				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.73110				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	95.31817				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	87.69008				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.40030				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.48500	107.62363	6.48500	107.60487				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.69041				0.00	0	
Total LGL07 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 LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.99084				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.90633				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.87039				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.06172				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.92408				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.49941				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.86240				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.85833				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	99.92774				0.00	0	
Total MBF061 SPOT										0.00	0	
Total For MBF061										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.11315				0.00	0	2,569,000,00
Total MBF063 SPOT										0.00	0	2,569,000,00
Total For MBF063										0.00	0	2,569,000,00
MBF06: On 30/09/2022 Spot Bond					0.00000	100.90392				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 16/09/2021 Spot Bond					0.00000	100.70694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	99.92393				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.91728				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.90981				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.97052				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.77614				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.07119				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.19083				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	100.63018				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.98427				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.26728				0.00	800,000,000	400,000,000
Total MBP046 SPOT										0.00	800,000,000	400,000,000
Total For MBP046										0.00	800,000,000	400,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.01591				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2022 Spot Bond					0.00000	100.57131				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.58302				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.34407				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.06880				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.56315				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.59000	7.59000	7.59000	112.54931				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.82500	104.80665	5.82500	104.79002				0.00	0	13,285,200,00
Total MMIG05 SPOT										0.00	0	13,285,200,00
Total For MMIG05										0.00	0	13,285,200,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.69340				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.80434				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.00899				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.24000	106.00982	8.24000	105.98644				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.97927				0.00	0	
Total MML03 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 MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.49000	100.27662	8.49000	100.25696			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.16563			0.00	0	190,000,00
Total MTN07 SPOT									0.00	0	190,000,00
Total For MTN07									0.00	0	190,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.30704			0.00	0	80,000,00
Total MTN09 SPOT									0.00	0	80,000,00
Total For MTN09									0.00	0	80,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.76502			0.00	0	100,000,00
Total MTN10 SPOT									0.00	0	100,000,00
Total For MTN10									0.00	0	100,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.41936			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	99.27191			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.00004			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.99998			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.83368			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.18004			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.29844			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.95569			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.78743				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.87958				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.20414				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.19000	100.58093	8.19000	100.55899				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.22027				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.81216				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.87987				0.00	0	174,708,40
Total MTN26 SPOT										0.00	0	174,708,40
Total For MTN26										0.00	0	174,708,40
MTN27 On 29/06/2028 Spot Bond					0.00000	100.70870				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.55461				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	101.19925				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.19925				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	101.28455				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.28449				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.29327				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.80752				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.03868				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.62780				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.70265				0.00	0	80,647,90
Total N7B25 SPOT										0.00	0	80,647,90
Total For N7B25										0.00	0	80,647,90
N7C25 On 20/03/2022 Spot Bond					0.00000	100.90265				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.07249				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.22853				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.22500	104.32146	6.22500	104.30408				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.57500	106.62003	6.57500	106.60128				0.00	0	
Total NAM03 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 NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.12000	105.73910	9.12000	105.71347				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.35233				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.27874				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.15664				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.43546				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.20728				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.16842				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.14000	112.34680	6.14000	112.32834				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.44000	101.60823	5.44000	101.61558				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.46000	109.18401	6.46000	109.16483				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.71000	111.68335	7.71000	111.66027				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			5.97000	104.69999	5.97000	104.68317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.02500	115.39448	7.02500	115.37271				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.05500	112.57018	8.05500	112.54603				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.06500	108.37301	5.06500	108.35828				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.72500	116.91102	6.72500	116.89002				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			7.76500	117.97705	7.76500	117.95263				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
NBK24 On 11/02/2022 Spot Bond					0.00000	99.98658				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.55000	5.55000	5.55000	112.46935				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.33432				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	34.76554	100.00000	34.68901				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.02899				0.00	0	40,000,00
Total NBK26B SPOT										0.00	0	40,000,00
Total For NBK26B										0.00	0	40,000,00
NBK27 On 10/05/2026 Spot Bond			7.95000	115.24188	7.95000	115.21746				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28/ On 02/08/2023 Spot Bond			5.50500	108.56665	5.50500	108.55063				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.13500	114.18424	7.13500	114.16248				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			5.92500	113.05999	5.92500	113.04175				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.60000	110.31983	5.60000	110.30327				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.78419				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.81354				0.00	0	180,000,00
Total NBK35B SPOT										0.00	0	180,000,00
Total For NBK35B										0.00	0	180,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	103.87655				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.91500	9.91500	9.91500	73.78071				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.14245				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.67134				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.88135				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.68419				0.00	0	
Total NBK45B 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 NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.87182				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.24747				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.03081				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.65325				0.00	0	200,000,00
Total NBK49B SPOT										0.00	0	200,000,00
Total For NBK49B										0.00	0	200,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.96780				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.32273				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.59331				0.00	0	50,000,00
Total NBK52B SPOT										0.00	0	50,000,00
Total For NBK52B										0.00	0	50,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.73042				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.88654				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.22054				0.00	0	500,000,00
Total NBKB55 SPOT										0.00	0	500,000,00
Total For NBKB55										0.00	0	500,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.10987				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.19691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.51746				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.19338				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.47084				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.12443				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.35258				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.38066				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79390				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			9.08500	107.73753	9.08500	107.71151				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78709				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.12000	107.20287	9.12000	107.17689				0.00	0	
Total NCLN85 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 NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79390				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.80467				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.81827				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.79138				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.79138				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.13197				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.33031				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.35864				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.56885				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.67036				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.07459				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.32424				0.00	0	80,000.00

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 NGL05 SPOT										0.00	0	80,000,00
Total For NGL05										0.00	0	80,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.29294				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.88669				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.88398				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.88861				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.89123				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.78479				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.18619				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.01894				0.00	0	3,000,000,00
Total NGT104 SPOT										0.00	0	3,000,000,00
Total For NGT104										0.00	0	3,000,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	102.33855				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.12793				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.81665				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 08/09/2026 Spot Bond					0.00000	104.48441				0.00	0	1,150,000,00
Total NGT108 SPOT										0.00	0	1,150,000,00
Total For NGT108										0.00	0	1,150,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	101.20433				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.98420				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.61526				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	103.16186				0.00	0	500,000,00
Total NHM011 SPOT										0.00	0	500,000,00
Total For NHM011										0.00	0	500,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.29532				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	99.97396				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.10183				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	99.97911				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.43570				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.60341				0.00	0	150,000,00
Total NHM019 SPOT										0.00	0	150,000,00
Total For NHM019										0.00	0	150,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.57547				0.00	0	
Total NHM020 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 NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.97000	4.97000	4.97000	214.23703				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.59500	3.59500	3.59500	202.19167				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.98500	2.98500	2.98500	149.83984				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.42500	3.42500	3.42500	111.79899				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.95000	4.95000	4.95000	108.15434				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	149.31872				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	199.33598	3.45000	199.31200				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	150.31316				0.00	0	250,000,00
Total NILB13 SPOT										0.00	0	250,000,00
Total For NILB13										0.00	0	250,000,00
NILB14 On 31/03/2028 Spot Bond			3.24000	3.24000	3.24000	206.51834				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.38500	204.76273	3.38500	204.73844				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.06500	106.58451	5.06500	106.56715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.45926				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.89580				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.36424				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.68095				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.33242				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.80690				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	102.03014				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.20131				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.95605				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.43441				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.26288				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN039 On 06/03/2027 Spot Bond					0.00000	101.20424				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.22052				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.57206				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	145.33433				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.94831				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	145.12398				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.44216				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.88002				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.49642				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.95874				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	101.51326				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	98.79421				0.00	0	
Total NN057 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 NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.71815				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.92666				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.12526				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.45169				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.51594				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.22863				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	104.08114				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.03000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.39000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	118.93000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	117.59000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	117.26025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.28889				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	99.89994				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	93.14155				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	104.24471				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.28889				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	104.23058				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF03 On 17/08/2021 Spot Bond					0.00000	99.90930				0.00	0	
Total NNF033 SPOT										0.00	0	
Total For NNF033										0.00	0	
NNF03 On 19/08/2021 Spot Bond					0.00000	101.01845				0.00	0	
Total NNF034 SPOT										0.00	0	
Total For NNF034										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	101.03862				0.00	0	
Total NNF035 SPOT										0.00	0	
Total For NNF035										0.00	0	
NNF03 On 25/08/2021 Spot Bond					0.00000	101.03862				0.00	0	
Total NNF036 SPOT										0.00	0	
Total For NNF036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF037 On 01/09/2021 Spot Bond					0.00000	100.93378				0.00	0	
Total NNF037 SPOT										0.00	0	
Total For NNF037										0.00	0	
NNF038 On 14/09/2021 Spot Bond					0.00000	100.71262				0.00	0	
Total NNF038 SPOT										0.00	0	
Total For NNF038										0.00	0	
NNF039 On 29/12/2021 Spot Bond					0.00000	100.57155				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF040 On 05/08/2024 Spot Bond					0.00000	132.65748				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF041 On 20/10/2021 Spot Bond					0.00000	100.26420				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF042 On 20/07/2026 Spot Bond					0.00000	95.25167				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF043 On 26/10/2021 Spot Bond					0.00000	101.19048				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF044 On 29/10/2021 Spot Bond					0.00000	101.16432				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF045 On 29/10/2021 Spot Bond					0.00000	100.14355				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF046 On 04/08/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF047 On 05/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total NNF047 SPOT										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For NNF047									0.00	0	3,000,000,00
NNF047 On 05/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	2,000,000,00
Total NNF048 SPOT									0.00	0	2,000,000,00
Total For NNF048									0.00	0	2,000,000,00
NNF048 On 08/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,00
Total NNF049 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,00
Total For NNF049								10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,00
NNF049 On 12/09/2024 Spot Bond					0.00000	109.94608			0.00	0	
Total NNF06 SPOT									0.00	0	
Total For NNF06									0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	132.24806			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.71171			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A24 On 22/05/2022 Spot Bond					0.00000	101.18648			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	101.18869			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	101.10356			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.90122			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	111.94575			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	101.27402			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B20 On 22/05/2022 Spot Bond					0.00000	101.22061			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.99708				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.11553				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.02903				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.64500	109.87025	6.64500	109.85073				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.52000	200.16044	2.52000	200.14137				0.00	0	40,000.00
Total NRA023 SPOT										0.00	0	40,000.00
Total For NRA023										0.00	0	40,000.00
NRA02 On 30/11/2028 Spot Bond			9.39500	117.22279	9.39500	117.19339			1,961,108,542,000.00	208,739,600	104,369,800	
Total NRA028 SPOT									1,961,108,542,000.00	208,739,600	104,369,800	
Total For NRA028									1,961,108,542,000.00	208,739,600	104,369,800	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.60377	100.00000	14.57145			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	101.05252				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	99.93784				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	100.94081				0.00	0	77,300.00
Total NTC25 SPOT										0.00	0	77,300.00
Total For NTC25										0.00	0	77,300.00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.77836				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC27 On 12/06/2023 Spot Bond					0.00000	100.80076				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.81156				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.77720				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.93699				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.29725				0.00	0	19,000,000,0€
Total NTC32 SPOT										0.00	0	19,000,000,0€
Total For NTC32										0.00	0	19,000,000,0€
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.75992				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.94563				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.81500	106.69872	5.81500	106.68210				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.34100	115.57013	7.34100	115.54748				0.00	0	10,830,000,0€
Total OML07 SPOT										0.00	0	10,830,000,0€
Total For OML07										0.00	0	10,830,000,0€
OML09 On 14/09/2022 Spot Bond			6.00500	109.53265	6.00500	109.51505				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.67000	117.32935	7.67000	117.30536				0.00	0	720,000,0€
Total OML10 SPOT										0.00	0	720,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML10										0.00	0	720,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.79535				0.00	0	80,000,00
Total OML11 SPOT										0.00	0	80,000,00
Total For OML11										0.00	0	80,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.37801				0.00	0	350,000,00
Total OML12 SPOT										0.00	0	350,000,00
Total For OML12										0.00	0	350,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.22505				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.20533				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.31735				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.10866				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.13221				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.49127				0.00	0	80,000,00
Total PMM53 SPOT										0.00	0	80,000,00
Total For PMM53										0.00	0	80,000,00
PMM55 On 28/08/2021 Spot Bond					0.00000	101.09176				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.23635				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.39329				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.41570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.43812				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.33000	115.29037	7.34000	115.22030			591,328,775,268,000.00	1,581,354,539,600	1,093,351,964,600	
Total R186 SPOT									11,328,775,268,000.00	581,354,539,600	1,093,351,964,600	
Total For R186									11,328,775,268,000.00	581,354,539,600	1,093,351,964,600	
R197 On 07/12/2023 Spot Bond			1.32000	322.42687	1.32000	322.40663			20,980,056,768,000.00	15,893,982,400	36,275,055,200	
Total R197 SPOT									20,980,056,768,000.00	15,893,982,400	36,275,055,200	
Total For R197									20,980,056,768,000.00	15,893,982,400	36,275,055,200	
R202 On 07/12/2033 Spot Bond			3.97000	236.14591	3.97000	236.11422			530,568,664,206,000.00	133,644,499,800	164,438,944,400	
Total R202 SPOT									10,568,664,206,000.00	133,644,499,800	164,438,944,400	
Total For R202									10,568,664,206,000.00	133,644,499,800	164,438,944,400	
R2023 On 28/02/2023 Spot Bond			5.02500	107.47511	4.97500	107.53671			876,947,308,445,000.00	970,536,777,800	1,089,211,962,800	
Total R2023 SPOT									16,947,308,445,000.00	970,536,777,800	1,089,211,962,800	
Total For R2023									16,947,308,445,000.00	970,536,777,800	1,089,211,962,800	
R2030 On 31/01/2030 Spot Bond			8.86500	95.15694	8.85500	95.19131			666,708,378,664,500.00	1,090,435,237,300	1,966,261,023,400	
Total R2030 SPOT									16,708,378,664,500.00	1,090,435,237,300	1,966,261,023,400	
Total For R2030									16,708,378,664,500.00	1,090,435,237,300	1,966,261,023,400	
R2032 On 31/03/2032 Spot Bond			9.57500	94.25777	9.57500	94.23369			973,794,475,607,500.00	519,456,342,100	1,496,858,421,000	
Total R2032 SPOT									13,794,475,607,500.00	519,456,342,100	1,496,858,421,000	
Total For R2032									13,794,475,607,500.00	519,456,342,100	1,496,858,421,000	
R2035 On 28/02/2035 Spot Bond			10.17500	94.49605	10.16500	94.53831			224,996,112,400,000.00	710,073,328,000	1,099,780,835,200	
Total R2035 SPOT									24,996,112,400,000.00	710,073,328,000	1,099,780,835,200	
Total For R2035									24,996,112,400,000.00	710,073,328,000	1,099,780,835,200	
R2037 On 31/01/2037 Spot Bond			10.43000	85.58244	10.42000	85.62643			727,761,974,292,000.00	1,124,425,884,400	1,807,285,197,000	
Total R2037 SPOT									17,761,974,292,000.00	1,124,425,884,400	1,807,285,197,000	
Total For R2037									17,761,974,292,000.00	1,124,425,884,400	1,807,285,197,000	
R2040 On 31/01/2040 Spot Bond			10.58000	87.55297	10.58500	87.49230			893,410,135,578,000.00	557,033,094,100	1,513,533,023,400	
Total R2040 SPOT									13,410,135,578,000.00	557,033,094,100	1,513,533,023,400	
Total For R2040									13,410,135,578,000.00	557,033,094,100	1,513,533,023,400	
R2044 On 31/01/2044 Spot Bond			10.65000	84.14799	10.65500	84.08760			239,224,848,880,000.00	491,945,995,200	1,297,446,689,000	
Total R2044 SPOT									19,224,848,880,000.00	491,945,995,200	1,297,446,689,000	
Total For R2044									19,224,848,880,000.00	491,945,995,200	1,297,446,689,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Spot Bond			10.57500	87.74914	10.58000	87.68657			398,434,162,292,500.00	1,361,554,057,900	934,302,631,20
Total R2048 SPOT									18,434,162,292,500.00	361,554,057,900	934,302,631,20
Total For R2048									18,434,162,292,500.00	361,554,057,900	934,302,631,20
R209 On 31/03/2036 Spot Bond			10.16500	72.76442	10.15500	72.80364			427,019,193,045,000.00	632,269,473,000	921,898,158,50
Total R209 SPOT									17,019,193,045,000.00	632,269,473,000	921,898,158,50
Total For R209									17,019,193,045,000.00	632,269,473,000	921,898,158,50
R210 On 31/03/2028 Spot Bond			2.88500	210.97346	2.88500	210.95128			41,240,085,445,000.00	14,294,657,000	85,783,966,30
Total R210 SPOT									11,240,085,445,000.00	14,294,657,000	85,783,966,30
Total For R210									11,240,085,445,000.00	14,294,657,000	85,783,966,30
R212 On 31/01/2022 Spot Bond			0.83500	173.16059	0.84000	173.14786			40,134,003,959,000.00	48,064,675,400	180,539,675,40
Total R212 SPOT									10,134,003,959,000.00	48,064,675,400	180,539,675,40
Total For R212									10,134,003,959,000.00	48,064,675,400	180,539,675,40
R213 On 28/02/2031 Spot Bond			9.22500	89.18200	9.20500	89.27390			246,542,836,007,500.00	243,527,678,700	482,273,120,20
Total R213 SPOT									16,542,836,007,500.00	243,527,678,700	482,273,120,20
Total For R213									16,542,836,007,500.00	243,527,678,700	482,273,120,20
R214 On 28/02/2041 Spot Bond			10.60500	69.31202	10.61500	69.23293			887,280,358,541,000.00	460,846,804,200	489,460,029,20
Total R214 SPOT									17,280,358,541,000.00	460,846,804,200	489,460,029,20
Total For R214									17,280,358,541,000.00	460,846,804,200	489,460,029,20
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.73366			0.00	0	
Total RDFB08 SPOT									0.00	0	
Total For RDFB08									0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.05707			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.65323			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.17546			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.98162			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.14009			0.00	0	
Total RDFB15 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 RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.98727				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.22045				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.76058				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.88486				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.71824				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.75154				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.62891				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.23693				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.67345				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.05994				0.00	0	1,000,000.00
Total RDFB26 SPOT										0.00	0	1,000,000.00
Total For RDFB26										0.00	0	1,000,000.00
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.23793				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	99.94406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2021 Spot Bond					0.00000	100.85370				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.02563				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.61827				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.30252				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.53140				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED60: On 09/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total RED603 SPOT										0.00	0	5,000,000,00
Total For RED603										0.00	0	5,000,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	100.62047				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.70033				0.00	0	200,000,00
Total RED705 SPOT										0.00	0	200,000,00
Total For RED705										0.00	0	200,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	101.22370				0.00	0	400,000,00
Total RES35 SPOT										0.00	0	400,000,00
Total For RES35										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond					0.00000	100.42508				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.08557				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.30023				0.00	0	80,000,00
Total RES49 SPOT										0.00	0	80,000,00
Total For RES49										0.00	0	80,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.30716				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.00017				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.62500	107.73059	6.62500	107.71140				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.25500	96.75178	11.25500	96.72284				0.00	0	420,000,00
Total RW28 SPOT										0.00	0	420,000,00
Total For RW28										0.00	0	420,000,00
RW31 On 30/06/2031 Spot Bond			10.50500	102.29278	10.50500	102.26416				0.00	0	3,100,000,00
Total RW31 SPOT										0.00	0	3,100,000,00
Total For RW31										0.00	0	3,100,000,00
RWL26 On 30/06/2026 Spot Bond					0.00000	100.76044				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.54500	101.88792	9.54500	101.86196				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.13500	107.28870	5.13500	107.27392				0.00	0	
Total SBK23 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 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	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.11408			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.11985			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.09500	114.14571	7.09500	114.12409			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.77652			0.00	0	400,000,00
Total SBS21 SPOT									0.00	0	400,000,00
Total For SBS21									0.00	0	400,000,00
SBS27 On 20/02/2024 Spot Bond			5.99000	109.32082	5.99000	109.30300			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.18000	105.79230	7.18000	105.77202			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.54500	112.00304	7.54500	111.98038			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.33000	114.44743	6.33000	114.42806			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.54500	108.09288	6.54500	108.07397			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.47000	107.72231	8.47000	107.69802			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.05000	103.18937	4.05000	103.17804			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.24000	108.12731	5.24000	108.11211				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.85000	116.38897	6.85000	116.36767				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.66000	118.12042	7.66000	118.09630				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.41500	107.38231	5.41500	107.36646				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.98875				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.51999				0.00	0	50,000,0€
Total SBS49 SPOT										0.00	0	50,000,0€
Total For SBS49										0.00	0	50,000,0€
SBS50 On 31/01/2022 Spot Bond			4.64500	102.47149	4.64500	102.45873				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.00500	6.00500	6.00500	108.80693				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.75966				0.00	0	90,000,0€
Total SBS52 SPOT										0.00	0	90,000,0€
Total For SBS52										0.00	0	90,000,0€
SBS53 On 03/05/2027 Spot Bond					0.00000	102.92641				0.00	0	338,500,0€
Total SBS53 SPOT										0.00	0	338,500,0€
Total For SBS53										0.00	0	338,500,0€
SBS55 On 12/06/2022 Spot Bond					0.00000	101.57193				0.00	0	80,000,0€
Total SBS55 SPOT										0.00	0	80,000,0€
Total For SBS55										0.00	0	80,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS56 On 12/06/2022 Spot Bond			4.92000	104.71709	4.92000	104.70318				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.42356				0.00	0	90,000,00
Total SBS57 SPOT										0.00	0	90,000,00
Total For SBS57										0.00	0	90,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.78086				0.00	0	60,000,00
Total SBS58 SPOT										0.00	0	60,000,00
Total For SBS58										0.00	0	60,000,00
SBS60 On 18/01/2023 Spot Bond					0.00000	100.82345				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.66445				0.00	0	270,000,00
Total SBS62 SPOT										0.00	0	270,000,00
Total For SBS62										0.00	0	270,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.69698				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.26962				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.52124				0.00	0	60,000,00
Total SBS65 SPOT										0.00	0	60,000,00
Total For SBS65										0.00	0	60,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	100.85736				0.00	0	40,000,00
Total SBS66 SPOT										0.00	0	40,000,00
Total For SBS66										0.00	0	40,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.56055				0.00	0	400,000,00
Total SBS67 SPOT										0.00	0	400,000,00
Total For SBS67										0.00	0	400,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.35166				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.03808				0.00	0	
Total SBS69 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 SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.74800	319.42946	1.74800	319.40568				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	215.27149				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.30181				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.36822				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.24676				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.30034				0.00	460,000,000	230,000,000
Total SBT104 SPOT										0.00	460,000,000	230,000,000
Total For SBT104										0.00	460,000,000	230,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.31080				0.00	0	3,900,000,000
Total SBT201 SPOT										0.00	0	3,900,000,000
Total For SBT201										0.00	0	3,900,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.25064				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.07500	108.90520	7.07500	108.88452				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.91486				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.52448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.75401				0.00	0	80,000,00
Total SBT207 SPOT										0.00	0	80,000,00
Total For SBT207										0.00	0	80,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.20176				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.69597				0.00	0	10,000,000,00
Total SBT209 SPOT										0.00	0	10,000,000,00
Total For SBT209										0.00	0	10,000,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	99.74675				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	99.91995				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.91249				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.91623				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.06749				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.91299				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.90844				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.90732				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.91547				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.90732				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.89356				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.89762				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.43173				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.90409				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.77500	111.63009	6.77500	111.60976				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.33536				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.11182				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.95514				0.00	0	28,038,80
Total SOLB01 SPOT										0.00	0	28,038,80
Total For SOLB01										0.00	0	28,038,80
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.22915				0.00	0	
Total SPDA10 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 SPDA10										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.61414				0.00	0	50,000,00
Total SPDA12 SPOT										0.00	0	50,000,00
Total For SPDA12										0.00	0	50,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.14092				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.22339				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.72209				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.84657				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.81959				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.05081				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.56749				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.50139				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.17773				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.93250				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.28501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.63094				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.64500	3.64500	3.64500	146.59917				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.31500	115.36148	7.31500	115.33885				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.69500	92.26270	8.69500	92.24136				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.29445				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.43268				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.37500	110.03034	6.37500	110.01148				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.90000	108.87045	4.90000	108.85320				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.65666				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.13237				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.02805				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			2.35000	2.35000	2.35000	315.24419				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.22982				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.10421				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	100.47665				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.03000	3.03000	3.03000	149.61624				0.00	0	972,222,21
Total SSN062 SPOT										0.00	0	972,222,21
Total For SSN062										0.00	0	972,222,21
SSN06(On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	106.08962				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	107.65506				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.06500	4.06500	4.06500	196.62221				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.14847				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	101.12623				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	101.07157				0.00	0	
Total SSN070 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 SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.87557				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.85421				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	100.78310				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.44260				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.19160				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.94982				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.07091				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	216.83446				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.60787				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.37491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.93564				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.21878				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.01682				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			9.52000	91.53013	9.52000	91.50700				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.97047				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.94604				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.11000	94.95409	4.11000	196.09826				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.02500	88.79843	5.02500	213.10604				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.01948				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.81417				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN113 On 10/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN113 SPOT										0.00	0	
Total For SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond					0.00000	99.98703				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond					0.00000	99.98703				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SSN116 On 19/08/2021 Spot Bond					0.00000	101.10248				0.00	0	
Total SSN116 SPOT										0.00	0	
Total For SSN116										0.00	0	
SSN117 On 19/08/2021 Spot Bond					0.00000	101.07753				0.00	0	
Total SSN117 SPOT										0.00	0	
Total For SSN117										0.00	0	
SSN118 On 07/09/2021 Spot Bond					0.00000	100.86572				0.00	0	
Total SSN118 SPOT										0.00	0	
Total For SSN118										0.00	0	
SSN119 On 09/09/2021 Spot Bond					0.00000	100.79247				0.00	0	
Total SSN119 SPOT										0.00	0	
Total For SSN119										0.00	0	
SSN120 On 11/09/2021 Spot Bond					0.00000	100.71840				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.11027				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.91000	107.03580	7.91000	107.01311				0.00	0	40,000.00
Total SZ25 SPOT										0.00	0	40,000.00
Total For SZ25										0.00	0	40,000.00
T14A11 On 21/11/2021 Spot Bond					0.00000	101.21176				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.09500	103.39183	4.09500	103.38036				0.00	0	
Total T14A12 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 T14A12									0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	101.03454			0.00	0	
Total T16OM2 SPOT									0.00	0	
Total For T16OM2									0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.99024			0.00	0	
Total T16OM3 SPOT									0.00	0	
Total For T16OM3									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.09437			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.14516			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.36067	7.21000	103.33628			0.00	0	
Total T17A31 SPOT									0.00	0	
Total For T17A31									0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.38648			0.00	0	220,000,00
Total TFS142 SPOT									0.00	0	220,000,00
Total For TFS142									0.00	0	220,000,00
TFS145 On 20/03/2022 Spot Bond					0.00000	101.17760			0.00	0	
Total TFS145 SPOT									0.00	0	
Total For TFS145									0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.77286			0.00	0	95,000,00
Total TFS148 SPOT									0.00	0	95,000,00
Total For TFS148									0.00	0	95,000,00
TFS149 On 31/10/2021 Spot Bond					0.00000	100.10858			0.00	0	
Total TFS149 SPOT									0.00	0	
Total For TFS149									0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.07852			0.00	0	
Total TFS154 SPOT									0.00	0	
Total For TFS154									0.00	0	
TFS155 On 03/09/2021 Spot Bond					0.00000	100.91179			0.00	0	
Total TFS155 SPOT									0.00	0	
Total For TFS155									0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.50142			0.00	0	50,000,00

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 TFS156 SPOT										0.00	0	50,000,00
Total For TFS156										0.00	0	50,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.50051				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.80224				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.16273				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.18588				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.61792				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.45931				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.84193				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.16636				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.34833				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.24277				0.00	392,447,200	196,223,60
Total TH14A3 SPOT										0.00	392,447,200	196,223,60
Total For TH14A3										0.00	392,447,200	196,223,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond			4.09500	103.86046	4.09500	103.84895				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.41087				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.08000	103.49499	4.08000	103.48355				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.37786				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.36761				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.28485				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.62885				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.61276				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.41771				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.15236				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.46612				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.32099				0.00	0	
Total TH14D3 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 TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.18107				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	102.13250				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.09402				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.13650				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.08776				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.23841				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.46666				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.50853				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.34251				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.67961				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.28935				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.88945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.17697				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.76098				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.25341				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.03517				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	104.00584	8.49000	103.98195				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.34418				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.15643				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.10104				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.14979				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.71874	5.76000	102.70263				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.19852				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	101.27826				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.28269				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.26719				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.37350				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.34471				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.74324				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.93135				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.82070				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.24478				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.32446				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.73159				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.98015				0.00	0	
Total TH17O1 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 TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.78864			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.07500	106.91960	6.07500	106.90222			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17500	110.63783	7.17500	110.61664			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.94613			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.54390			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			7.79000	107.45571	7.79000	107.43327			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.85535			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.76835			0.00	0	80,000,00
Total TL30 SPOT									0.00	0	80,000,00
Total For TL30									0.00	0	80,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.11240			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.99990			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.67500	111.26442	6.67500	111.24457		311,725,170,000.00	46,700,400	3,238,474,90	
Total TN23 SPOT								311,725,170,000.00	46,700,400	3,238,474,90	
Total For TN23								311,725,170,000.00	46,700,400	3,238,474,90	
TN23/R On 06/11/2023 Spot Bond			100.00000	27.91965	100.00000	27.85819		0.00	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 TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.29000	103.86242	8.29000	103.83912				545,958,675,000.00	65,857,500	11,715,936,30
Total TN25 SPOT										545,958,675,000.00	65,857,500	11,715,936,30
Total For TN25										545,958,675,000.00	65,857,500	11,715,936,30
TN25/R On 19/08/2025 Spot Bond			100.00000	12.79972	100.00000	12.77107				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.19500	100.74704	9.19500	100.72243				357,256,093,500.00	38,853,300	14,413,663,60
Total TN27 SPOT										357,256,093,500.00	38,853,300	14,413,663,60
Total For TN27										357,256,093,500.00	38,853,300	14,413,663,60
TN27/R On 14/11/2027 Spot Bond			100.00000	11.39793	100.00000	11.37283				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.48500	103.61495	10.48500	103.58603				14,066,189,496,000.00	1,341,553,600	4,310,776,80
Total TN30 SPOT										14,066,189,496,000.00	1,341,553,600	4,310,776,80
Total For TN30										14,066,189,496,000.00	1,341,553,600	4,310,776,80
TN30/R On 09/10/2030 Spot Bond			8.00000	119.55278	8.00000	119.52717				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.87500	95.17326	11.87500	95.14327				18,064,031,500,000.00	1,521,181,600	4,640,590,80
Total TN40 SPOT										18,064,031,500,000.00	1,521,181,600	4,640,590,80
Total For TN40										18,064,031,500,000.00	1,521,181,600	4,640,590,80
TN40/R On 09/10/2040 Spot Bond			10.75000	103.61124	10.75000	103.58160				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	101.08399				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.09626				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.98374	7.61000	101.04617				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/06/2022 Spot Bond					0.00000	100.93311				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.00146				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.08500	105.68277	6.08500	105.66555				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.90895				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.89290				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.08479				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.40915				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.43023				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.37500	109.91010	6.37500	109.89125				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.40915				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.43023				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.80565	8.62000	102.78196				0.00	0	
Total TRA4A8 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 TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.88874				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.28748				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.24280				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.58275				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	99.52658				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	99.58828				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25E On 29/11/2021 Spot Bond					0.00000	98.74135				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25F On 14/02/2022 Spot Bond					0.00000	97.57409				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.11087				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25G On 16/03/2022 Spot Bond					0.00000	96.99343				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25H On 11/05/2022 Spot Bond					0.00000	96.36360				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.80919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.16898				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.92331				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 06/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
TWC37 On 16/08/2021 Spot Bond					0.00000	101.68324				0.00	0	
Total TWC374 SPOT										0.00	0	
Total For TWC374										0.00	0	
TWC37 On 26/08/2021 Spot Bond					0.00000	101.68324				0.00	0	
Total TWC375 SPOT										0.00	0	
Total For TWC375										0.00	0	
TWC37 On 09/09/2021 Spot Bond					0.00000	100.68236				0.00	0	
Total TWC376 SPOT										0.00	0	
Total For TWC376										0.00	0	
TWC37 On 16/09/2021 Spot Bond					0.00000	100.60406				0.00	0	
Total TWC377 SPOT										0.00	0	
Total For TWC377										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	100.94126				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	100.82779				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	100.68236				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.18870				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC38 On 05/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			937,800,000,000.00	59,378,000,000	34,389,000,00
Total TWC382 SPOT									17,800,000,000,000.00	59,378,000,000	34,389,000,00
Total For TWC382									17,800,000,000,000.00	59,378,000,000	34,389,000,00
UG26 On 09/03/2026 Spot Bond			9.75500	110.38000	9.75500	110.35143			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.91951			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.90898			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.90413			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.88315			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.48279			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.28787			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.10138			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.14078			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.92176			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.91846			0.00	0	
Total VKE16 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 VKE16										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.61973				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.85367				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.03e+017	605,205,183,400	108,644,129,41
Total for SPOT :										1.03e+017	605,205,183,400	108,644,129,41
Total Futures										1.03e+017	605,205,531,145	108,645,126,75
Total Options										0.00	0	114,21
Grand Total:										1.03e+017	605,205,531,145	108,645,241,01