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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2021

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			11.57481	76.84295	11.51521	77.15355			0.00	0	35
ES33	On	04/11/2021	Bond Future			11.81904	73.94812	11.75675	74.26315			0.00	0	
ES33	On	03/02/2022	Bond Future			12.07764	74.83427	12.01252	75.15352			0.00	0	
ES33	On	05/05/2022	Bond Future			12.34116	71.96873	12.27312	72.29215			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/08/2021	Bond Future			12.02527	75.77504	11.95989	76.16030			0.00	0	4,77
ES42	On	04/11/2021	Bond Future			12.25551	72.38566	12.18710	72.77612			0.00	0	
ES42	On	03/02/2022	Bond Future			12.49107	73.25358	12.41954	73.64918			0.00	0	
ES42	On	05/05/2022	Bond Future			12.73970	69.88814	12.66480	70.28881			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			152.20644	152.20644	152.13270	152.13270			304,412.88	2	5,36
I2025	On	04/11/2021	Bond Future			153.95146	153.95146	153.87840	153.87840			0.00	0	
I2025	On	03/02/2022	Bond Future			154.23634	154.23634	154.16339	154.16339			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/05/2022	Bond Future			156.11518	156.11518	156.04185	156.04185			0.00	0	
Total I2025 Future												304,412.88	2	5,36
Total For I2025												304,412.88	2	5,36
I2029	On	05/08/2021	Bond Future			112.09208	112.09208	112.02916	112.02916			0.00	0	3,03
I2029	On	04/11/2021	Bond Future			112.22606	112.22606	112.16364	112.16364			0.00	0	
I2029	On	03/02/2022	Bond Future			113.56978	113.56978	113.50736	113.50736			0.00	0	
I2029	On	05/05/2022	Bond Future			113.77777	113.77777	113.71488	113.71488			0.00	0	
Total I2029 Future												0.00	0	3,03
Total For I2029												0.00	0	3,03
I2033	On	05/08/2021	Bond Future			105.26451	105.26451	104.66320	104.66320			0.00	0	9,62
I2033	On	04/11/2021	Bond Future			105.24580	105.24580	104.63874	104.63874			0.00	0	
I2033	On	03/02/2022	Bond Future			106.50597	106.50597	105.89214	105.89214			0.00	0	
I2033	On	05/05/2022	Bond Future			106.54738	106.54738	105.92651	105.92651			0.00	0	
Total I2033 Future												0.00	0	9,62
Total For I2033												0.00	0	9,62
I2038	On	05/08/2021	Bond Future			116.33350	116.33350	116.25667	116.25667			0.00	0	7,71
I2038	On	04/11/2021	Bond Future			117.66746	117.66746	117.59091	117.59091			0.00	0	
I2038	On	03/02/2022	Bond Future			117.32325	117.32325	117.24657	117.24657			0.00	0	
I2038	On	05/05/2022	Bond Future			118.75264	118.75264	118.67543	118.67543			0.00	0	
Total I2038 Future												0.00	0	7,71
Total For I2038												0.00	0	7,71
I2046	On	05/08/2021	Bond Future			106.28006	106.28006	106.39176	106.39176			0.00	0	16,71
I2046	On	04/11/2021	Bond Future			105.68998	105.68998	105.80410	105.80410			0.00	0	
I2046	On	03/02/2022	Bond Future			106.95579	106.95579	107.07173	107.07173			0.00	0	
I2046	On	05/05/2022	Bond Future			106.41178	106.41178	106.52949	106.52949			0.00	0	
Total I2046 Future												0.00	0	16,71
Total For I2046												0.00	0	16,71
I2050	On	05/08/2021	Bond Future			107.84662	107.84662	107.77512	107.77512			0.00	0	11,20
I2050	On	04/11/2021	Bond Future			109.08297	109.08297	109.01191	109.01191			0.00	0	
I2050	On	03/02/2022	Bond Future			108.44024	108.44024	108.36899	108.36899			0.00	0	
I2050	On	05/05/2022	Bond Future			109.76136	109.76136	109.68956	109.68956			0.00	0	
Total I2050 Future												0.00	0	11,20
Total For I2050												0.00	0	11,20
R186	On	05/08/2021	Bond Future			7.54588	114.27304	7.46744	114.64136		7.22	6,056,471.12	53	93,18
R186	On	04/11/2021	Bond Future			7.72855	115.55587	7.64483	115.92966		6.80	0.00	0	
R186	On	03/02/2022	Bond Future			7.92362	111.62989	7.83413	112.00879		6.55	0.00	0	
R186	On	05/05/2022	Bond Future			8.13654	112.96494	8.04066	113.34881		6.06	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												6,056,471.12	53	93,18
R186	On	05/08/2021	Bond Future	8.62	Call			5,474.12000	5.47412	5,147,690	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			210.35000	0.21035	252,240	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			5,513.66000	5.51366	5,186,480	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			205.59000	0.20559	246,730	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			5,434.62000	5.43462	5,108,970	7.78	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			215.19000	0.21519	257,860	7.78	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			1,266.41000	1.26641	1,493,210	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			570.68000	0.57068	707,840	7.31	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.10	Call			3,265.57000	3.26557	3,116,900	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			1,252.08000	1.25208	1,477,200	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			3,295.10000	3.29510	3,144,750	6.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			1,237.88000	1.23788	1,461,320	6.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			3,236.16000	3.23616	3,089,170	6.92	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			2,371.54000	2.37154	2,270,280	6.81	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,813.26000	1.81326	2,085,790	6.81	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			5,466.02000	5.46602	5,229,390	7.31	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			1,389.09000	1.38909	1,331,340	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,771.88000	3.77188	4,093,030	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			1,404.85000	1.40485	1,346,300	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,744.08000	3.74408	4,064,430	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			1,420.74000	1.42074	1,361,360	6.41	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,716.42000	3.71642	4,035,940	6.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,128.49000	2.12849	2,396,320	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			3,195.29000	3.19529	3,080,320	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,160.86000	2.16086	2,429,760	6.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			3,218.92000	3.21892	3,103,410	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,144.85000	2.14485	2,413,210	6.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			3,242.18000	3.24218	3,126,140	6.17	0.00	0	
Total R186 Option												0.00	0	30,38
Total For R186												6,056,471.12	53	123,53
R197	On	05/08/2021	Bond Future			318.23921	318.23921	317.87038	317.87038			636,478.42	2	1,78
R197	On	04/11/2021	Bond Future			321.88743	321.88743	321.51775	321.51775			0.00	0	
R197	On	03/02/2022	Bond Future			317.63644	317.63644	317.26437	317.26437			0.00	0	
R197	On	05/05/2022	Bond Future			321.50654	321.50654	321.13107	321.13107			0.00	0	
Total R197 Future												636,478.42	2	1,78
Total For R197												636,478.42	2	1,78
R202	On	05/08/2021	Bond Future			230.05615	230.05615	230.36951	230.36951			0.00	0	9,38
R202	On	04/11/2021	Bond Future			232.69319	232.69319	233.01284	233.01284			0.00	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
R202	On	03/02/2022	Bond Future			231.17433	231.17433	231.49898	231.49898				0.00	0	
R202	On	05/05/2022	Bond Future			233.99041	233.99041	234.32005	234.32005				0.00	0	
Total R202 Future													0.00	0	9,32
Total For R202													0.00	0	9,32
R2023	On	05/08/2021	Bond Future			4.79247	107.82898	4.71323	107.94995		1.20		0.00	0	15,67
R2023	On	04/11/2021	Bond Future			4.83898	105.13099	4.74303	105.25446		1.16		0.00	0	
R2023	On	03/02/2022	Bond Future			4.87452	106.36527	4.75381	106.49087		0.99		0.00	0	
R2023	On	05/05/2022	Bond Future			4.88314	103.72619	4.72364	103.85369		0.83		0.00	0	
Total R2023 Future													0.00	0	15,67
R2023	On	05/08/2021	Bond Future	5.30	Call			937.55000	0.93755	835,010	1.49		0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			46.30000	0.04630	64,730	1.49		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			951.44000	0.95144	848,460	1.50		0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			45.09000	0.04509	63,080	1.50		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			923.68000	0.92368	821,590	1.48		0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			47.54000	0.04754	66,420	1.48		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			246.72000	0.24672	303,780	1.21		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			457.30000	0.45730	392,290	1.21		0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			255.41000	0.25541	313,870	1.21		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			465.76000	0.46576	400,040	1.21		0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			251.03000	0.25103	308,780	1.21		0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			474.29000	0.47429	407,880	1.21		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			574.43000	0.57443	499,980	1.06		0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			235.55000	0.23555	286,700	1.06		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			559.59000	0.55959	486,150	1.05		0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			241.44000	0.24144	293,600	1.05		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			567.16000	0.56716	493,220	1.06		0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			238.65000	0.23865	290,310	1.06		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			44.02000	0.04402	55,520	0.93		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			1,299.95000	1.29995	1,183,770	0.93		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			43.26000	0.04326	54,580	0.93		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			1,285.80000	1.28580	1,169,960	0.93		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			44.80000	0.04480	56,460	0.93		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			1,292.87000	1.29287	1,176,870	0.93		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	15,67
R2030	On	05/08/2021	Bond Future			9.24786	93.01497	9.13454	93.64242		12.54		54,878,832.30	590	103,70
R2030	On	04/11/2021	Bond Future			9.44036	94.05965	9.32179	94.69524		11.93		0.00	0	
R2030	On	03/02/2022	Bond Future			9.64538	91.15985	9.52111	91.80349		11.60		0.00	0	
R2030	On	05/05/2022	Bond Future			9.86341	92.25042	9.73311	92.90212		10.69		0.00	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
Total R2030 Future												54,878,832.30	590	103,70
R2030	On	05/08/2021	Bond Future	10.42	Call			7,186.39000	7.18639	6,625,950	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put			377.06000	0.37706	444,070	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	9.50	Put			1,424.80000	1.42480	1,635,100	12.70	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	10.15	Call			6,018.64000	6.01864	5,489,140	13.43	0.00	0	
R2030	On	05/08/2021	Bond Future	8.83	Call			1,508.09000	1.50809	1,253,470	12.31	0.00	0	4,
R2030	On	05/08/2021	Bond Future	10.30	Call			6,667.11000	6.66711	6,119,830	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put			383.86000	0.38386	451,900	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Put			4,505.83000	4.50583	4,957,020	12.12	0.00	0	
R2030	On	05/08/2021	Bond Future	8.50	Call			889.83000	0.88983	713,570	12.12	0.00	0	5,00
R2030	On	05/08/2021	Bond Future	9.50	Call			3,429.01000	3.42901	3,011,860	12.70	0.00	0	
R2030	On	05/08/2021	Bond Future	7.70	Call			178.84000	0.17884	129,990	12.01	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.95	Put			2,820.61000	2.82061	3,164,250	12.38	0.00	0	
R2030	On	05/08/2021	Bond Future	10.15	Put			584.87000	0.58487	682,820	13.43	0.00	0	4,
R2030	On	05/08/2021	Bond Future	9.75	Call			4,361.87000	4.36187	3,894,770	12.95	0.00	0	
R2030	On	05/08/2021	Bond Future	9.75	Put			1,018.49000	1.01849	1,178,840	12.95	0.00	0	4,
R2030	On	05/08/2021	Bond Future	8.83	Put			3,221.57000	3.22157	3,594,400	12.31	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call			14,775.75000	14.77575	14,150,370	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put			8.48000	0.00848	10,550	13.56	0.00	0	60
R2030	On	05/08/2021	Bond Future	10.30	Put			465.67000	0.46567	545,840	13.56	0.00	0	20
R2030	On	05/08/2021	Bond Future	8.78	Put			3,399.11000	3.39911	3,784,010	12.28	0.00	0	
R2030	On	05/08/2021	Bond Future	8.78	Call			1,400.46000	1.40046	1,157,910	12.28	0.00	0	20
R2030	On	05/08/2021	Bond Future	7.70	Put			8,612.96000	8.61296	9,191,560	12.01	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call			7,230.09000	7.23009	6,668,630	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put			370.35000	0.37035	436,340	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call			7,142.74000	7.14274	6,583,330	13.56	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call			1,787.08000	1.78708	1,503,270	12.38	0.00	0	60
R2030	On	05/08/2021	Bond Future	9.45	Put			1,523.39000	1.52339	1,744,710	12.67	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call			3,256.69000	3.25669	2,850,560	12.67	0.00	0	60
R2030	On	04/11/2021	Bond Future	8.77	Put			4,731.07000	4.73107	5,275,200	11.68	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			1,698.00000	1.69800	1,606,540	11.68	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,862.92000	10.86292	10,319,980	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			7,509.83000	7.50983	7,067,550	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			895.48000	0.89548	1,088,790	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			7,433.07000	7.43307	6,993,730	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			2,680.79000	2.68079	2,517,650	11.90	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	8.27	Put			6,807.37000	6.80737	7,383,220	11.43	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			915.46000	0.91546	855,720	11.43	0.00	0	30
R2030	On	04/11/2021	Bond Future	9.90	Call			4,816.11000	4.81611	4,549,600	12.45	0.00	0	1,10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.20	Put		3,339.53000	3.33953	3,811,980	11.90	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put		916.67000	0.91667	1,112,920	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put		308.45000	0.30845	401,100	12.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call		7,471.42000	7.47142	7,030,600	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		906.03000	0.90603	1,100,800	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call		10,115.19000	10.11519	9,590,240	12.84	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put		394.93000	0.39493	505,570	12.84	0.00	0	1,10
R2030	On	04/11/2021	Bond Future	9.90	Put		1,768.97000	1.76897	2,138,050	12.45	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		2,965.26000	2.96526	3,309,070	11.77	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call		3,125.86000	3.12586	2,893,060	11.52	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put		4,021.68000	4.02168	4,432,520	11.52	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		7,425.24000	7.42524	7,928,340	11.04	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		3,779.34000	3.77934	4,175,530	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call		3,382.19000	3.38219	3,133,250	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		3,753.12000	3.75312	4,147,820	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		3,330.09000	3.33009	3,084,450	11.56	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		1,343.52000	1.34352	1,501,800	12.47	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call		4,299.63000	4.29963	3,999,800	11.77	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put		5,591.41000	5.59141	6,071,730	11.23	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		2,013.05000	2.01305	1,849,730	11.23	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,935.34000	7.93534	7,449,980	12.47	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		3,805.69000	3.80569	4,203,690	11.56	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		1,290.87000	1.29087	1,150,330	11.04	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call		3,356.09000	3.35609	3,108,640	11.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put		3,376.71000	3.37671	3,747,090	11.66	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		3,785.98000	3.78598	3,512,720	11.66	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Put		2,847.47000	2.84747	3,191,640	10.98	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		5,185.15000	5.18515	4,876,990	10.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		2,828.86000	2.82886	3,172,400	10.99	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call		5,125.24000	5.12524	4,818,340	10.97	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		2,866.18000	2.86618	3,210,980	10.97	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		5,155.16000	5.15516	4,847,630	10.98	0.00	0	
Total R2030 Option											0.00	0	21,34
Total For R2030											54,878,832.30	590	125,05
R2032	On	05/08/2021	Bond Future			10.03374	91.47549	9.94688	91.99344	14.62	19,209,852.90	210	136,00
R2032	On	04/11/2021	Bond Future			10.23721	88.35686	10.14653	88.88164	14.61	0.00	0	0
R2032	On	03/02/2022	Bond Future			10.44907	89.39467	10.35438	89.92618	13.60	0.00	0	
R2032	On	05/05/2022	Bond Future			10.66962	86.31712	10.57070	86.85535	13.18	0.00	0	
Total R2032 Future											19,209,852.90	210	136,04

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	05/08/2021	Bond Future	11.36	Call			8,353.25000	8.35325	7,883,180	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put			410.63000	0.41063	458,510	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			8,399.14000	8.39914	7,928,360	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			403.83000	0.40383	451,000	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call			8,307.42000	8.30742	7,838,060	15.90	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put			417.54000	0.41754	466,130	15.90	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			9,333.70000	9.33370	8,950,640	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			848.81000	0.84881	990,530	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,251.63000	9.25163	8,870,700	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			2,609.76000	2.60976	2,476,840	14.29	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			14,011.50000	14.01150	13,539,930	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Put			868.08000	0.86808	1,011,930	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			215.46000	0.21546	268,670	15.76	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.70	Call			9,292.64000	9.29264	8,910,640	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			858.40000	0.85840	1,001,180	15.76	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			6,428.34000	6.42834	6,880,800	13.90	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			1,506.90000	1.50690	1,434,580	13.90	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			4,475.11000	4.47511	4,866,970	14.29	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			2,763.72000	2.76372	3,046,360	14.25	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			4,115.09000	4.11509	3,907,410	13.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			4,139.78000	4.13978	4,463,610	13.67	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			6,704.76000	6.70476	7,120,770	13.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			3,360.76000	3.36076	3,660,160	13.93	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call			3,527.06000	3.52706	3,346,260	13.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			4,746.72000	4.74672	5,097,430	13.53	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			8,676.67000	8.67667	9,088,870	12.89	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			2,273.22000	2.27322	2,153,340	13.16	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.95	Call			6,035.48000	6.03548	5,786,610	14.25	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			3,873.74000	3.87374	4,184,660	13.74	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call			2,697.15000	2.69715	2,555,340	13.29	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			5,839.43000	5.83943	6,229,130	13.29	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			9,835.48000	9.83548	10,268,160	12.89	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			2,189.26000	2.18926	2,073,760	13.13	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call			5,060.65000	5.06065	4,828,540	13.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			3,925.92000	3.92592	4,239,180	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			4,380.55000	4.38055	4,161,130	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			3,899.76000	3.89976	4,211,850	13.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			4,320.72000	4.32072	4,104,250	13.72	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1,455.56000	1.45556	1,336,250	12.89	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.45	Call			4,410.45000	4.41045	4,189,860	13.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.53	Call		4,653.62000	4.65362	4,425,510	13.80		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		3,671.29000	3.67129	3,974,690	13.80		0.00	0	2'
R2032	On	03/02/2022	Bond Future	9.62	Put		6,547.91000	6.54791	6,959,540	13.16		0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		3,951.92000	3.95192	4,266,960	13.72		0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		1,157.77000	1.15777	1,058,940	12.89		0.00	0	15
R2032	On	03/02/2022	Bond Future	10.43	Call		4,350.74000	4.35074	4,132,490	13.72		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		6,682.21000	6.68221	6,418,150	14.48		0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		2,454.44000	2.45444	2,721,890	14.48		0.00	0	2'
R2032	On	05/05/2022	Bond Future	11.03	Put		3,377.48000	3.37748	3,689,980	13.61		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		5,871.50000	5.87150	5,645,030	13.63		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		3,357.74000	3.35774	3,669,500	13.63		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		5,806.34000	5.80634	5,581,010	13.60		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		3,397.67000	3.39767	3,710,570	13.60		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		5,838.72000	5.83872	5,612,990	13.61		0.00	0	
Total R2032 Option											0.00	0	4,81	
Total For R2032											19,209,852.90	210	140,85	
R2035	On	05/08/2021	Bond Future			10.67703	91.18727	10.59556	91.71222	16.43		22,796,817.50	250	91,4'
R2035	On	04/11/2021	Bond Future			10.88401	87.73528	10.79909	88.26706	16.49		0.00	0	
R2035	On	03/02/2022	Bond Future			11.10278	88.76561	11.01415	89.30424	15.22		0.00	0	
R2035	On	05/05/2022	Bond Future			11.32133	85.34875	11.22894	85.89419	14.90		0.00	0	
Total R2035 Future											22,796,817.50	250	91,41	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.00000	0.00000	0,000	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		46,495.05000	46.49505	47,020,000	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Put		1,192.49000	1.19249	1,366,790	17.75		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.77	Call		3,512.36000	3.51236	3,231,390	16.72		0.00	0	
R2035	On	05/08/2021	Bond Future	10.77	Put		2,393.90000	2.39390	2,637,880	16.72		0.00	0	10
R2035	On	05/08/2021	Bond Future	10.02	Put		5,159.94000	5.15994	5,551,920	15.88		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.00000	0.00000	0,000	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		46,378.47000	46.37847	46,903,420	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.00000	0.00000	0,000	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	10.02	Call		1,318.02000	1.31802	1,185,050	15.88		0.00	0	10
R2035	On	05/08/2021	Bond Future	5.29	Put		46,611.76000	46.61176	47,136,710	15.10		0.00	0	
R2035	On	05/08/2021	Bond Future	11.37	Call		6,003.61000	6.00361	5,652,960	17.75		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		6,455.00000	6.45500	6,923,780	15.86		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		2,026.93000	2.02693	1,963,930	15.86		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		4,505.76000	4.50576	4,904,070	16.37		0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		3,368.60000	3.36860	3,235,130	16.37		0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		16,515.74000	16.51574	16,018,900	17.85		0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		7,537.44000	7.53744	7,282,110	17.85		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	11.75	Put			1,843.56000	1.84356	2,120,010	17.85	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.08	Call			4,885.34000	4.88534	4,692,090	16.83	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			3,144.15000	3.14415	3,482,680	16.83	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.23	Put			5,981.15000	5.98115	6,436,010	15.98	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			2,003.75000	2.00375	1,941,790	15.84	0.00	0	38
R2035	On	04/11/2021	Bond Future	12.52	Call			10,807.33000	10.80733	10,387,520	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			896.17000	0.89617	1,008,140	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			10,850.43000	10.85043	10,429,780	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			886.66000	0.88666	997,790	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			10,764.25000	10.76425	10,345,300	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			193.15000	0.19315	228,090	17.85	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.20	Put			2,850.87000	2.85087	3,183,960	16.98	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.60	Call			3,308.35000	3.30835	3,178,000	16.35	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			4,573.84000	4.57384	4,975,270	16.35	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			6,499.43000	6.49943	6,969,250	15.84	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			905.76000	0.90576	1,018,590	17.85	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			2,292.09000	2.29209	2,215,170	15.98	0.00	0	78
R2035	On	04/11/2021	Bond Future	11.20	Call			5,320.41000	5.32041	5,121,720	16.98	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			2,502.59000	2.50259	2,371,110	14.59	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			7,083.01000	7.08301	6,807,170	16.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			2,869.66000	2.86966	3,132,450	16.01	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			4,638.58000	4.63858	4,407,940	15.25	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			4,541.89000	4.54189	4,849,880	15.25	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			8,037.47000	8.03747	8,423,380	14.44	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			2,183.23000	2.18323	2,030,510	14.44	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.39	Call			5,835.16000	5.83516	5,577,680	15.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			3,584.41000	3.58441	3,865,560	15.59	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			3,503.64000	3.50364	3,325,210	14.94	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			5,769.23000	5.76923	6,129,430	14.94	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			10,110.06000	10.11006	10,513,920	14.35	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			1,513.05000	1.51305	1,378,280	14.35	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.23	Call			5,288.26000	5.28826	5,037,040	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			3,985.02000	3.98502	4,272,430	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,321.69000	5.32169	5,069,630	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			3,958.78000	3.95878	4,245,350	15.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,254.92000	5.25492	5,004,840	15.41	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call			7,667.91000	7.66791	7,381,350	16.23	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			2,610.16000	2.61016	2,862,230	16.23	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			5,456.60000	5.45660	5,202,670	15.46	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			3,855.59000	3.85559	4,140,290	15.46	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.26	Put			7,291.54000	7.29154	7,698,690	14.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			4,011.42000	4.01142	4,299,970	15.41	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			3,938.47000	3.93847	4,230,730	15.22	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,303.29000	6.30329	6,049,740	15.23	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			3,915.19000	3.91519	4,207,080	15.23	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,337.01000	6.33701	6,083,090	15.24	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			3,892.04000	3.89204	4,183,560	15.24	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,269.64000	6.26964	6,016,460	15.22	0.00	0	
Total R2035 Option												0.00	0	8,38
Total For R2035												22,796,817.50	250	99,80
R2037	On	05/08/2021	Bond Future			10.85130	82.80479	10.79067	83.19613		18.45	0.00	0	124,48
R2037	On	04/11/2021	Bond Future			11.04679	83.73499	10.98365	84.13169		17.63	0.00	0	
R2037	On	03/02/2022	Bond Future			11.25322	80.46386	11.18741	80.86571		17.11	0.00	0	
R2037	On	05/05/2022	Bond Future			11.46751	81.42673	11.39894	81.83372		15.92	0.00	0	
Total R2037 Future												0.00	0	124,48
R2037	On	05/08/2021	Bond Future	12.27	Call			9,305.03000	9.30503	8,941,250	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put			499.41000	0.49941	526,970	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call			9,352.05000	9.35205	8,987,860	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put			491.85000	0.49185	519,000	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call			9,258.04000	9.25804	8,894,680	20.22	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put			507.07000	0.50707	535,050	20.22	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put			848.30000	0.84830	934,370	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call			5,767.37000	5.76737	5,643,610	18.21	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.82	Call			11,287.31000	11.28731	10,976,050	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put			839.45000	0.83945	924,890	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call			11,329.73000	11.32973	11,017,840	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put			830.68000	0.83068	915,490	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call			11,244.92000	11.24492	10,934,290	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call			9,123.56000	9.12356	8,849,100	19.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put			1,417.65000	1.41765	1,539,890	19.08	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put			2,665.62000	2.66562	2,938,560	18.21	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call			5,513.02000	5.51302	5,324,330	17.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put			3,927.33000	3.92733	4,140,490	17.29	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call			5,546.71000	5.54671	5,357,170	17.30	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put			3,901.56000	3.90156	4,113,870	17.30	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call			5,580.48000	5.58048	5,390,360	17.31	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put			3,875.94000	3.87594	4,087,670	17.31	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			3,955.53000	3.95553	4,182,000	16.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			6,439.74000	6.43974	6,259,380	16.21	0.00	0	

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	Put			3,932.22000	3.93222	4,158,850	16.21	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,473.62000	6.47362	6,292,800	16.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			3,909.34000	3.90934	4,135,510	16.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call			6,406.23000	6.40623	6,225,710	16.20	0.00	0	
Total R2037 Option												0.00	0	1,20
Total For R2037												0.00	0	125,66
R2040	On	05/08/2021	Bond Future			10.99777	84.61162	10.92139	85.13755		18.99	0.00	0	85,26
R2040	On	04/11/2021	Bond Future			11.18950	85.56226	11.11000	86.09498		18.15	0.00	0	
R2040	On	03/02/2022	Bond Future			11.39187	82.06227	11.30899	82.60186		17.50	0.00	0	
R2040	On	05/05/2022	Bond Future			11.60136	83.04437	11.51500	83.59073		16.35	0.00	0	
Total R2040 Future												0.00	0	85,26
R2040	On	05/08/2021	Bond Future	12.48	Call			10,242.95000	10.24295	9,758,840	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			462.64000	0.46264	504,460	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			10,292.59000	10.29259	9,807,890	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Put			1,479.02000	1.47902	1,673,990	19.91	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			5,657.64000	5.65764	5,326,680	19.91	0.00	0	90
R2040	On	05/08/2021	Bond Future	14.80	Call			21,267.56000	21.26756	20,742,180	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			455.52000	0.45552	496,750	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			10,193.34000	10.19334	9,709,810	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	14.80	Put			5.44000	0.00544	5,990	20.94	0.00	0	90
R2040	On	05/08/2021	Bond Future	12.47	Put			469.86000	0.46986	512,260	20.94	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			2,660.80000	2.66080	2,921,390	19.06	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			3,543.40000	3.54340	3,278,060	19.06	0.00	0	90
R2040	On	04/11/2021	Bond Future	12.91	Call			11,779.11000	11.77911	11,341,420	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put			930.30000	0.93030	1,025,330	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call			11,690.73000	11.69073	11,254,520	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put			949.67000	0.94967	1,046,180	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call			11,734.91000	11.73491	11,297,960	19.71	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put			939.94000	0.93994	1,035,710	19.71	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			4,086.98000	4.08698	4,376,560	17.85	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,866.81000	5.86681	5,616,480	17.86	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			4,059.86000	4.05986	4,349,120	17.86	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call			5,794.71000	5.79471	5,545,020	17.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			4,114.26000	4.11426	4,404,160	17.83	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,830.72000	5.83072	5,580,710	17.85	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			6,673.83000	6.67383	6,426,750	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			4,221.94000	4.22194	4,521,220	16.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			6,709.45000	6.70945	6,461,970	16.74	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			4,197.03000	4.19703	4,495,910	16.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	11.90	Call			6.638.60000	6.63860	6,391,590	16.72	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			4,247.32000	4.24732	4,546,670	16.72	0.00	0	
Total R2040 Option												0.00	0	2,70
Total For R2040												0.00	0	87,95
R2044	On	05/08/2021	Bond Future			11.02394	81.47808	10.95765	81.94092		19.93	0.00	0	60,77
R2044	On	04/11/2021	Bond Future			11.20660	82.39347	11.13758	82.86243		19.05	0.00	0	
R2044	On	03/02/2022	Bond Future			11.39909	78.98150	11.32714	79.45647		18.34	0.00	0	
R2044	On	05/05/2022	Bond Future			11.59797	79.92672	11.52298	80.40775		17.14	0.00	0	
Total R2044 Future												0.00	0	60,77
R2044	On	05/08/2021	Bond Future	12.60	Call			10,698.20000	10.69820	10,262,920	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put			417.74000	0.41774	445,300	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call			10,747.45000	10.74745	10,311,770	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put			411.30000	0.41130	438,460	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call			10,648.94000	10.64894	10,214,090	21.99	0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put			424.25000	0.42425	452,240	21.99	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call			11,698.88000	11.69888	11,313,480	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put			978.99000	0.97899	1,062,550	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call			11,611.81000	11.61181	11,227,680	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put			998.95000	0.99895	1,083,780	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call			11,655.33000	11.65533	11,270,570	20.70	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put			988.92000	0.98892	1,073,120	20.70	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			4,118.91000	4.11891	4,378,450	18.74	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			5,931.54000	5.93154	5,715,890	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			4,091.60000	4.09160	4,350,920	18.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call			5,858.88000	5.85888	5,643,680	18.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			4,146.65000	4.14665	4,406,420	18.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			5,895.04000	5.89504	5,679,610	18.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			6,741.35000	6.74135	6,528,880	17.55	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			4,250.45000	4.25045	4,519,010	17.55	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			6,777.04000	6.77704	6,564,560	17.56	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			4,225.15000	4.22515	4,493,700	17.56	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			6,706.03000	6.70603	6,493,560	17.54	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			4,276.21000	4.27621	4,544,770	17.54	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	60,77
R2048	On	05/08/2021	Bond Future			10.94664	85.00543	10.86430	85.59964		19.25	0.00	0	172,3
R2048	On	04/11/2021	Bond Future			11.12582	81.54714	11.04006	82.14885		19.41	0.00	0	
R2048	On	03/02/2022	Bond Future			11.31411	82.50483	11.22466	83.11415		17.72	0.00	0	
R2048	On	05/05/2022	Bond Future			11.50073	79.07624	11.40754	79.69322		17.48	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2048 Future										0.00	0	172,31
R2048 On 05/08/2021 Bond Future	12.51	Call			10,972.46000	10.97246	10,420,970	21.27		0.00	0	
R2048 On 05/08/2021 Bond Future	12.51	Put			401.62000	0.40162	444,340	21.27		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Call			11,022.83000	11.02283	10,470,740	21.27		0.00	0	
R2048 On 05/08/2021 Bond Future	11.20	Put			2,153.50000	2.15350	2,423,050	19.99		0.00	0	
R2048 On 05/08/2021 Bond Future	11.20	Call			4,529.19000	4.52919	4,204,530	19.99		0.00	0	1,00
R2048 On 05/08/2021 Bond Future	10.50	Put			4,663.26000	4.66326	5,084,400	18.90		0.00	0	
R2048 On 05/08/2021 Bond Future	10.90	Put			3,043.45000	3.04345	3,360,400	19.46		0.00	0	
R2048 On 05/08/2021 Bond Future	10.90	Call			3,302.02000	3.30202	3,024,760	19.46		0.00	0	1,30
R2048 On 05/08/2021 Bond Future	10.60	Put			4,207.73000	4.20773	4,601,220	19.04		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Put			407.98000	0.40798	451,300	21.27		0.00	0	
R2048 On 05/08/2021 Bond Future	10.00	Put			7,482.39000	7.48239	8,014,520	17.92		0.00	0	
R2048 On 05/08/2021 Bond Future	10.00	Call			756.33000	0.75633	694,250	17.92		0.00	0	
R2048 On 05/08/2021 Bond Future	12.52	Put			395.35000	0.39535	437,470	21.27		0.00	0	
R2048 On 05/08/2021 Bond Future	12.50	Call			10,922.09000	10.92209	10,371,200	21.27		0.00	0	
R2048 On 05/08/2021 Bond Future	10.60	Call			2,247.87000	2.24787	2,047,150	19.04		0.00	0	
R2048 On 05/08/2021 Bond Future	10.50	Call			1,940.34000	1.94034	1,767,270	18.90		0.00	0	1,00
R2048 On 05/08/2021 Bond Future	10.30	Put			5,674.70000	5.67470	6,147,930	18.54		0.00	0	
R2048 On 05/08/2021 Bond Future	10.30	Call			1,388.86000	1.38886	1,267,880	18.54		0.00	0	1,30
R2048 On 04/11/2021 Bond Future	12.85	Call			12,116.78000	12.11678	11,610,290	21.11		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			926.18000	0.92618	1,021,400	21.11		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			12,027.89000	12.02789	11,522,920	21.11		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			945.43000	0.94543	1,042,170	21.11		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			12,072.33000	12.07233	11,566,600	21.11		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			935.76000	0.93576	1,031,740	21.11		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			4,138.14000	4.13814	4,482,020	17.96		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			5,893.28000	5.89328	5,626,760	17.97		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			4,109.68000	4.10968	4,452,480	17.97		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			5,818.44000	5.81844	5,554,360	17.95		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			4,166.79000	4.16679	4,512,030	17.95		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			5,855.82000	5.85582	5,590,380	17.96		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			6,777.32000	6.77732	6,486,040	17.75		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			4,236.19000	4.23619	4,561,890	17.75		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			6,814.04000	6.81404	6,522,470	17.76		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			4,210.08000	4.21008	4,535,490	17.76		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			6,740.67000	6.74067	6,449,980	17.74		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			4,262.45000	4.26245	4,588,740	17.74		0.00	0	
Total R2048 Option										0.00	0	4,60
Total For R2048										0.00	0	176,91

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	05/08/2021	Bond Future			10.56819	70.44534	10.50695	70.79052		19.31	28,178,136.00	400	28,45
R209	On	04/11/2021	Bond Future			10.74888	68.09560	10.68527	68.44538		19.29	0.00	0	4,31
R209	On	03/02/2022	Bond Future			10.93519	68.89540	10.86912	69.24975		18.04	0.00	0	
R209	On	05/05/2022	Bond Future			11.12695	66.57794	11.05833	66.93677		17.42	0.00	0	
Total R209 Future												28,178,136.00	400	32,86
R209	On	05/08/2021	Bond Future	11.80	Call			7,368.55000	7.36855	7,062,410	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put			580.10000	0.58010	619,140	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call			7,408.78000	7.40878	7,102,140	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put			571.70000	0.57170	610,240	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call			7,328.36000	7.32836	7,022,730	20.91	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put			588.60000	0.58860	628,150	20.91	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			1,014.11000	1.01411	1,156,670	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			8,629.43000	8.62943	8,421,340	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			1,003.86000	1.00386	1,145,550	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call			8,557.00000	8.55700	8,350,650	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			2,980.61000	2.98061	2,981,330	19.07	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			4,014.23000	4.01423	4,364,730	19.07	0.00	0	12,50
R209	On	04/11/2021	Bond Future	9.50	Put			8,098.19000	8.09819	8,458,000	18.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			1,024.44000	1.02444	1,167,870	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call			1,082.16000	1.08216	1,092,190	18.40	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.18	Call			8,593.20000	8.59320	8,385,980	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call			7,947.36000	7.94736	7,756,130	20.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			1,213.92000	1.21392	1,372,470	20.76	0.00	0	9,00
R209	On	03/02/2022	Bond Future	11.03	Put			3,789.01000	3.78901	4,036,450	18.31	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,675.87000	4.67587	4,569,130	18.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			3,764.85000	3.76485	4,012,460	18.32	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,618.38000	4.61838	4,511,530	18.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			3,813.07000	3.81307	4,060,570	18.30	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,647.20000	4.64720	4,540,290	18.31	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,588.51000	5.58851	5,486,870	17.89	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			3,627.24000	3.62724	3,884,430	17.89	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,617.71000	5.61771	5,516,360	17.90	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			3,606.17000	3.60617	3,863,650	17.90	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call			5,559.12000	5.55912	5,457,690	17.87	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			3,648.17000	3.64817	3,905,570	17.87	0.00	0	
Total R209 Option												0.00	0	27,50
Total For R209												28,178,136.00	400	60,36
R210	On	05/08/2021	Bond Future			206.53513	206.53513	206.55070	206.55070			0.00	0	1,46
R210	On	04/11/2021	Bond Future			206.16119	206.16119	206.17916	206.17916			0.00	0	

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	03/02/2022	Bond Future			208.62988	208.62988	208.64926	208.64926			0.00	0	
R210	On	05/05/2022	Bond Future			208.37144	208.37144	208.39176	208.39176			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R212	On	05/08/2021	Bond Future			171.97525	171.97525	171.93889	171.93889			0.00	0	1,60
R212	On	04/11/2021	Bond Future			173.94702	173.94702	173.91207	173.91207			0.00	0	
Total R212 Future												0.00	0	1,60
Total For R212												0.00	0	1,60
R213	On	05/08/2021	Bond Future			9.63882	86.87162	9.54121	87.40927		13.98	0.00	0	9,00
R213	On	04/11/2021	Bond Future			9.83262	84.31665	9.73077	84.86128		13.87	0.00	0	
R213	On	03/02/2022	Bond Future			10.03807	85.30662	9.93166	85.85819		12.94	0.00	0	
R213	On	05/05/2022	Bond Future			10.24504	82.79437	10.13395	83.35287		12.45	0.00	0	
Total R213 Future												0.00	0	9,00
R213	On	05/08/2021	Bond Future	10.85	Call			7,268.90000	7.26890	6,789,700	15.11	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			416.61000	0.41661	475,060	15.11	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			7,311.42000	7.31142	6,831,370	15.11	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			409.63000	0.40963	467,230	15.11	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Put			1,108.25000	1.10825	1,294,930	14.61	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Put			2,948.82000	2.94882	3,266,730	13.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			7,226.43000	7.22643	6,748,080	15.11	0.00	0	
R213	On	05/08/2021	Bond Future	9.34	Call			1,826.33000	1.82633	1,606,590	13.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			423.68000	0.42368	482,980	15.11	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Call			6,972.90000	6.97290	6,499,860	15.11	0.00	0	
R213	On	05/08/2021	Bond Future	10.78	Put			468.27000	0.46827	532,880	15.11	0.00	0	
R213	On	05/08/2021	Bond Future	10.14	Call			4,337.44000	4.33744	3,986,470	14.61	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			893.12000	0.89312	1,065,030	14.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,817.18000	7.81718	7,446,970	14.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			913.50000	0.91350	1,087,920	14.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,854.92000	7.85492	7,483,460	14.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			903.26000	0.90326	1,076,430	14.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,892.73000	7.89273	7,520,010	14.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			2,311.86000	2.31186	2,592,650	13.44	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			3,892.20000	3.89220	3,671,340	12.94	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			3,537.42000	3.53742	3,868,130	12.94	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			5,874.30000	5.87430	6,298,460	12.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			2,969.60000	2.96960	3,269,240	13.10	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			3,258.72000	3.25872	3,070,220	12.79	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			4,158.62000	4.15862	4,521,690	12.79	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			7,578.30000	7.57830	8,011,320	12.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.15	Call		1,939.23000	1.93923	1,807,990	12.41	0.00	0	2
R213	On	03/02/2022	Bond Future	10.60	Call		5,698.69000	5.69869	5,427,910	13.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		3,187.05000	3.18705	3,499,100	13.04	0.00	0	2
R213	On	03/02/2022	Bond Future	9.58	Call		2,823.06000	2.82306	2,658,670	12.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		4,680.15000	4.68015	5,067,330	12.68	0.00	0	2
R213	On	03/02/2022	Bond Future	8.63	Put		8,339.15000	8.33915	8,787,910	12.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		2,060.22000	2.06022	1,932,810	12.45	0.00	0	4
R213	On	03/02/2022	Bond Future	10.25	Call		4,605.63000	4.60563	4,353,700	13.10	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		3,610.84000	3.61084	3,945,570	12.92	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		3,837.19000	3.83719	3,619,110	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		3,586.04000	3.58604	3,919,530	12.93	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		3,782.85000	3.78285	3,567,260	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		1,407.13000	1.40713	1,288,580	12.32	0.00	0	1
R213	On	03/02/2022	Bond Future	10.15	Call		4,313.69000	4.31369	4,074,170	13.04	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call		4,371.45000	4.37145	4,129,440	13.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		3,142.60000	3.14260	3,452,160	13.05	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put		6,140.56000	6.14056	6,560,890	12.41	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		3,635.49000	3.63549	3,971,470	12.91	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		1,190.63000	1.19063	1,087,820	12.32	0.00	0	2
R213	On	03/02/2022	Bond Future	9.97	Call		3,810.12000	3.81012	3,593,280	12.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		5,931.94000	5.93194	5,655,710	13.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		2,200.85000	2.20085	2,476,190	13.52	0.00	0	2
R213	On	05/05/2022	Bond Future	10.64	Put		2,912.02000	2.91202	3,216,350	12.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,447.02000	5.44702	5,192,350	12.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		2,893.59000	2.89359	3,197,420	12.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,386.97000	5.38697	5,133,290	12.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		2,930.57000	2.93057	3,235,390	12.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,416.96000	5.41696	5,162,790	12.74	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	11,91
R214	On	05/08/2021	Bond Future			10.91036	67.52855	10.84378	67.91092	21.06	0.00	0	17,8
R214	On	04/11/2021	Bond Future			11.08815	65.00865	11.01896	65.39608	21.10	0.00	0	
R214	On	03/02/2022	Bond Future			11.27450	65.77209	11.20255	66.16446	19.67	0.00	0	
R214	On	05/05/2022	Bond Future			11.45911	63.27872	11.38438	63.67603	19.08	0.00	0	
Total R214 Future											0.00	0	17,8
R214	On	05/08/2021	Bond Future	12.02	Call		7,014.77000	7.01477	6,694,120	22.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put		753.34000	0.75334	815,060	22.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call		7,053.72000	7.05372	6,732,400	22.84	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put		743.27000	0.74327	804,320	22.84	0.00	0	

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	05/08/2021	Bond Future	12.01	Call		6,975.88000	6.97588	6,655,910	22.84		0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put		763.53000	0.76353	825,930	22.84		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,528.18000	8.52818	8,309,340	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		1,169.73000	1.16973	1,338,320	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,563.32000	8.56332	8,343,540	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		1,158.64000	1.15864	1,326,290	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,598.49000	8.59849	8,377,760	22.72		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		1,147.65000	1.14765	1,314,350	22.72		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		3,803.71000	3.80371	4,065,530	19.83		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		4,866.20000	4.86620	4,737,310	19.81		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		3,851.97000	3.85197	4,115,450	19.81		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,895.38000	4.89538	4,765,660	19.82		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		3,827.77000	3.82777	4,090,420	19.82		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,924.63000	4.92463	4,794,080	19.83		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,678.33000	5.67833	5,560,320	19.33		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		3,772.00000	3.77200	4,051,300	19.33		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,619.62000	5.61962	5,503,200	19.31		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		3,815.16000	3.81516	4,096,050	19.31		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,649.07000	5.64907	5,531,620	19.32		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		3,793.64000	3.79364	4,073,500	19.32		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	17,88
Total for Bond												132,061,001.12	1,507	1,119,42
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
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			774.23300	774.23300	778.33200	778.33200				0.00	0	98
GOVI On 04/11/2021 GOVI			783.01100	783.01100	787.15900	787.15900				0.00	0	
GOVI On 03/02/2022 GOVI			792.19700	792.19700	796.39600	796.39600				0.00	0	
GOVI On 05/05/2022 GOVI			801.66000	801.66000	805.90900	805.90900				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/08/2021 GOVI	719.14	Call			591,920.00000	59.19200	550,930,000			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			591,820.00000	59.18200	550,830,000			0.00	0	
GOVI On 05/08/2021 GOVI	719.15	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/08/2021	GOVI	719.13	Call			592,020.00000	59.20200	551,030,000		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	728.40	Call			587,590.00000	58.75900	546,110,000		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			587,490.00000	58.74900	546,010,000		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			587,390.00000	58.73900	545,910,000		0.00	0	
GOVI	On	04/11/2021	GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	5,630,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Call			36,560.00000	3.65600	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	5,430,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			36,460.00000	3.64600	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	5,530,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			36,360.00000	3.63600	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			176,590.00000	17.65900	134,100,000		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			176,790.00000	17.67900	134,300,000		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			176,690.00000	17.66900	134,200,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	05/08/2021	Index Future			791.44400	791.44400	794.12400	794.12400			0.00	0	
AL37	On	04/11/2021	Index Future			800.41600	800.41600	803.12900	803.12900			0.00	0	
AL37	On	03/02/2022	Index Future			809.80700	809.80700	812.55300	812.55300			0.00	0	
AL37	On	05/05/2022	Index Future			819.48000	819.48000	822.26000	822.26000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/08/2021	Index Future			890.46100	890.46100	896.19400	896.19400			0.00	0	
AL7T	On	04/11/2021	Index Future			900.55600	900.55600	906.35700	906.35700			0.00	0	
AL7T	On	03/02/2022	Index Future			911.12100	911.12100	916.99300	916.99300			0.00	0	
AL7T	On	05/05/2022	Index Future			922.00400	922.00400	927.94700	927.94700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/08/2021	Index Future			783.73200	783.73200	787.84500	787.84500			15,674,640.00	2	11
ALBI	On	04/11/2021	Index Future			792.61700	792.61700	796.78000	796.78000			0.00	0	
ALBI	On	03/02/2022	Index Future			801.91600	801.91600	806.13000	806.13000			0.00	0	
ALBI	On	05/05/2022	Index Future			811.49500	811.49500	815.75900	815.75900			0.00	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
Total ALBI Future									15,674,640.00	2	13
Total For ALBI									15,674,640.00	2	13
IGOV On 05/08/2021 Index Future			286.71700	286.71700	286.67800	286.67800			0.00	0	58
IGOV On 04/11/2021 Index Future			290.03800	290.03800	289.99900	289.99900			0.00	0	
IGOV On 03/02/2022 Index Future			293.51000	293.51000	293.47200	293.47200			0.00	0	
IGOV On 05/05/2022 Index Future			297.08400	297.08400	297.04600	297.04600			0.00	0	
Total IGOV Future									0.00	0	55
Total For IGOV									0.00	0	55
Total for Index									15,674,640.00	2	73
JIBAR f On 19/05/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500			0.00	0	
JIBAR f On 15/06/2021 Jibar Future			3.71500	96.28500	3.71500	96.28500			0.00	0	
JIBAR f On 21/07/2021 Jibar Future			3.74000	96.26000	3.72000	96.28000			0.00	0	
JIBAR f On 18/08/2021 Jibar Future			3.76000	96.24000	3.75000	96.25000			0.00	0	
JIBAR f On 15/09/2021 Jibar Future			3.78500	96.21500	3.76500	96.23500			0.00	0	30,00
JIBAR f On 20/10/2021 Jibar Future			3.85000	96.15000	3.82000	96.18000			0.00	0	
JIBAR f On 15/12/2021 Jibar Future			3.99000	96.01000	3.95000	96.05000			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.22500	95.77500	4.14500	95.85500			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.60500	95.39500	4.51500	95.48500			0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.79000	95.21000	4.68000	95.32000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.12500	94.87500	5.02500	94.97500			0.00	0	
JIBAR f On 15/03/2023 Jibar Future			5.32500	94.67500	5.21500	94.78500			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	90.69000	90.69000			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 :									147,735,641.12	1,509	1,151,66
ABCPI On 07/12/2023 Spot Bond			3.45000	308.12488	3.45000	307.83610			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.86019			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF00 On 18/07/2024 Spot Bond					0.00000	101.25418			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.63759	9.65000	103.55713				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.19226				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.90547				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.40925				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.91688				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.25680				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.77243				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	103.20217				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.29996				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.39439				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.65612				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.12576				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.70626				0.00	0	40,000,00
Total ABFN28 SPOT										0.00	0	40,000,00
Total For ABFN28										0.00	0	40,000,00
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.84444				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.83237				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.96364				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.42799				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.38952				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.39573				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.57654				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.94569				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.92288				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.28618				0.00	0	
Total ABFN38 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 ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.00511				0.00	0	28,000,00
Total ABFN39 SPOT										0.00	0	28,000,00
Total For ABFN39										0.00	0	28,000,00
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.29317				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.55483				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.81579				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.40328				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.41465				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.42282				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.72945				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.96220				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.01077				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.73841				0.00	0	1,000,000,00
Total ABFN49 SPOT										0.00	0	1,000,000,00
Total For ABFN49										0.00	0	1,000,000,00
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.62303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABFN50 SPOT									0.00	0	
Total For ABFN50									0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.70779			0.00	0	
Total ABFN51 SPOT									0.00	0	
Total For ABFN51									0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.66343			0.00	0	
Total ABFN52 SPOT									0.00	0	
Total For ABFN52									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.44430			0.00	0	
Total ABJ01 SPOT									0.00	0	
Total For ABJ01									0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.93780			0.00	0	150,000,00
Total ABJ02 SPOT									0.00	0	150,000,00
Total For ABJ02									0.00	0	150,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	99.92844			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	101.24712			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI03 On 13/10/2021 Spot Bond			3.41000	3.41000	3.41000	147.93930		5,334,331,200,000.00	1,564,320,000	1,082,160,00	
Total ABKI03 SPOT								5,334,331,200,000.00	1,564,320,000	1,082,160,00	
Total For ABKI03								5,334,331,200,000.00	1,564,320,000	1,082,160,00	
ABKI03 On 13/10/2021 Spot Bond			100.00000	90.90963	100.00000	90.32287		0.00	0	0	
Total ABKI03/R212 SPOT								0.00	0	0	
Total For ABKI03/R212								0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			6.86000	6.86000	6.86000	140.61759		0.00	0	0	
Total ABKI04 SPOT								0.00	0	0	
Total For ABKI04								0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	20.39272	100.00000	20.24507		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABN61 On 31/01/2025 Spot Bond			2.46000	2.46000	2.46000	150.44652		0.00	0	0	
Total ABN61 SPOT								0.00	0	0	
Total For ABN61								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
ABN62 On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	195.09330				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.55000	4.55000	4.55000	221.04064				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.26500	6.26500	6.26500	104.05122				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.26500	7.26500	7.26500	118.81667				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.76500	104.78016	4.76500	104.73994				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			4.79500	107.19410	4.79500	107.15270				0.00	0	44,700,00
Total ABS15 SPOT										0.00	0	44,700,00
Total For ABS15										0.00	0	44,700,00
ABS16 On 11/11/2025 Spot Bond			6.83000	113.73847	6.83000	113.67621				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.04000	113.08556	8.04000	113.01291				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.23500	111.47195	5.23500	111.42500				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.53500	107.04297	7.53500	106.97844				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.42217	100.00000	11.34691				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.83000	320.03928	1.83000	319.78149				0.00	0	
Total ABS12 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 ABSI2									0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.81000	172.26376	0.81000	172.13933			0.00	0	
Total ABSI4 SPOT									0.00	0	
Total For ABSI4									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.14000	10.14000	10.14000	105.80464		1,622,400,000,000.00	160,000,000	80,000,00	
Total ABX01 SPOT								1,622,400,000,000.00	160,000,000	80,000,00	
Total For ABX01								1,622,400,000,000.00	160,000,000	80,000,00	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.91658			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.88829			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.85315			0.00	0	
Total ACL129 SPOT									0.00	0	
Total For ACL129									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.85742			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.43390			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.88572			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.88572			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.90981			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.90981			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL205 On 30/01/2023 Spot Bond					0.00000	156.79501			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	159.81438				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.84042				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.83474				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.81349				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	101.15190				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.15297				0.00	4,200,000,000	1,400,000,000
Total AECI02 SPOT										0.00	4,200,000,000	1,400,000,000
Total For AECI02										0.00	4,200,000,000	1,400,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.13964				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.16292				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.29277				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.33252				0.00	20,000,000	10,000,000
Total AGL02 SPOT										0.00	20,000,000	10,000,000
Total For AGL02										0.00	20,000,000	10,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	99.01800				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT01 On 10/10/2023 Spot Bond					0.00000	103.91562				0.00	20,000,000	10,000,000
Total AGT01 SPOT										0.00	20,000,000	10,000,000
Total For AGT01										0.00	20,000,000	10,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.16249				0.00	60,000,000	30,000,000
Total AGT02 SPOT										0.00	60,000,000	30,000,000
Total For AGT02										0.00	60,000,000	30,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.02826				0.00	160,000,000	80,000,000
Total AGT03 SPOT										0.00	160,000,000	80,000,000
Total For AGT03										0.00	160,000,000	80,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	103.86834				0.00	60,000,000	530,000,000
Total AGT04 SPOT										0.00	60,000,000	530,000,000
Total For AGT04										0.00	60,000,000	530,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.37430				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.37430				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.43530				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.36416				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.36077				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.39808				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.43536				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.55713				0.00	0	
Total AHF3C4 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 AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	100.59426				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	101.24658				0.00	0	10,000,00
Total AHF5A1 SPOT										0.00	0	10,000,00
Total For AHF5A1										0.00	0	10,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	101.18998				0.00	0	30,000,00
Total AHF5A2 SPOT										0.00	0	30,000,00
Total For AHF5A2										0.00	0	30,000,00
AHF5A On 21/08/2023 Spot Bond			5.95500	110.46381	5.95500	110.41010				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.25648				0.00	0	15,000,00
Total AHF5B1 SPOT										0.00	0	15,000,00
Total For AHF5B1										0.00	0	15,000,00
AHF5C On 21/08/2023 Spot Bond					0.00000	101.34514				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.37179				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.37978				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.63294				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.25641				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.34506				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.96534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.16777				0.00	0	107,177,64
Total AHF7A1 SPOT										0.00	0	107,177,64
Total For AHF7A1										0.00	0	107,177,64
AHF7A On 21/08/2025 Spot Bond					0.00000	100.20835				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.30075				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.22565				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.38939				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.23949				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.14251				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.35839				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.68500	109.54198	6.68500	109.48295				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.18500	109.85270	7.18500	109.78846				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.36500	97.07436	11.36500	96.98548				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			6.02000	171.70953	6.02000	171.51360				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	100.43423				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.23416				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.01813				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.23514				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.49975				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.13529				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	99.82611				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.81594				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.03695				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.82879				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.90000	236.57999	4.90000	236.33061				0.00	0	
Total ASN022 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 ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.91500	213.56142	4.91500	213.33604				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			1.79000	171.09292	1.79000	170.95551				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	99.38889				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.83500	171.03947	1.83500	170.90150				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	56.56763				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	101.19646				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.64000	184.87672	4.64000	184.68608				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16: On 08/08/2021 Spot Bond					0.00000	100.06464				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16: On 19/08/2021 Spot Bond					0.00000	99.92700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
ASN16: On 20/06/2021 Spot Bond					0.00000	100.95533				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										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	100.98346				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.74238				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.06000	105.31932	5.06000	105.20671				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.76820				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.77982				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 20/06/2022 Spot Bond					0.00000	100.85341				0.00	0	24,900,00
Total ASN204 SPOT										0.00	0	24,900,00
Total For ASN204										0.00	0	24,900,00
ASN20 On 24/08/2021 Spot Bond					0.00000	99.81414				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	99.78822				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.15190				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	101.05070				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.98063				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.76958				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.95681				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	99.91030				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	99.89799				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.98069				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.79641				0.00	0	
Total ASN291 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 ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.83193				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.06545				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.11000	4.11000	4.11000	103.74084				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.08500	5.08500	5.08500	93.54149				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.78770				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.89985				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.06351				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.79365				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.17000	103.84208	5.17000	103.73012				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.84605				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.76814				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.81792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.81064				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.81064				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.15176				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.97345				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.79503				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.82477				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	100.23715				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.92585				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.92585				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.96076				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.80211				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39! On 20/11/2022 Spot Bond					0.00000	99.92031				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39! On 17/12/2025 Spot Bond					0.00000	100.88324				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40! On 20/12/2024 Spot Bond					0.00000	100.79645				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41! On 20/12/2024 Spot Bond					0.00000	100.93802				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41! On 05/12/2021 Spot Bond					0.00000	101.04266				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	104.92204				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44! On 17/06/2021 Spot Bond					0.00000	100.78033				0.00	0	70,000,0€
Total ASN444 SPOT										0.00	0	70,000,0€
Total For ASN444										0.00	0	70,000,0€
ASN44! On 17/06/2021 Spot Bond					0.00000	100.78033				0.00	0	70,000,0€
Total ASN445 SPOT										0.00	0	70,000,0€
Total For ASN445										0.00	0	70,000,0€
ASN44! On 22/06/2023 Spot Bond					0.00000	100.74694				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45! On 23/06/2025 Spot Bond					0.00000	100.77091				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45! On 01/07/2023 Spot Bond					0.00000	101.00882				0.00	0	
Total ASN453 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 ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.83167				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.87147				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.39981				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.40361				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	101.99676				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46 On 31/03/2024 Spot Bond			10.38000	10.38000	10.38000	101.22400				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.64669				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	102.18759				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.20765				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.24313				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 31/03/2024 Spot Bond			9.96500	9.96500	9.96500	101.16952				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47 On 28/02/2023 Spot Bond			9.50500	9.50500	9.50500	101.91056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN474 On 11/08/2021 Spot Bond					0.00000	100.01162				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN476 On 17/08/2025 Spot Bond					0.00000	100.82177				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.98054				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/05/2021 Spot Bond					0.00000	101.01138				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN484 On 25/08/2025 Spot Bond					0.00000	100.41000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.13327				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.81894				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 02/09/2021 Spot Bond					0.00000	100.93915				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN490 On 07/09/2021 Spot Bond					0.00000	100.92156				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN492 On 30/09/2021 Spot Bond					0.00000	100.58259				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN493 On 08/09/2021 Spot Bond					0.00000	100.82457				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49: On 15/09/2025 Spot Bond					0.00000	100.81105				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.81105				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.79773				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.00000	103.61917	9.00000	107.52588				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.18000	103.29068	8.18000	107.63030				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.36280	8.36000	103.55068				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.36000	103.36280	8.36000	103.22718				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.64005	9.10000	102.56438				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.19953	11.05000	103.10759				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.18521	11.00000	103.09369				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN531 SPOT										0.00	0	
Total For ASN531										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.04195	10.50000	102.95459				0.00	0	
Total ASN532 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 ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.04195	10.50000	102.95459				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.66230				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.21765				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.40991				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.07061	10.60000	102.98242				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.29420	10.47000	102.94625				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.03176	10.55000	102.94303				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.15716				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 17/05/2021 Spot Bond			4.74200	4.74200	4.74200	103.29819				0.00	0	
Total ASN565 SPOT										0.00	0	
Total For ASN565										0.00	0	
ASN56: On 19/05/2021 Spot Bond			4.74200	4.74200	4.74200	105.13589				0.00	0	
Total ASN566 SPOT										0.00	0	
Total For ASN566										0.00	0	
ASN56: On 24/05/2021 Spot Bond			5.15000	5.15000	5.15000	106.02452				0.00	0	
Total ASN567 SPOT										0.00	0	
Total For ASN567										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.30170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.26194				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	105.72603				0.00	0	
Total ASN570 SPOT										0.00	0	
Total For ASN570										0.00	0	
ASN570 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	101.09672				0.00	0	
Total ASN571 SPOT										0.00	0	
Total For ASN571										0.00	0	
ASN571 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	105.12055				0.00	0	
Total ASN572 SPOT										0.00	0	
Total For ASN572										0.00	0	
ASN572 On 24/05/2021 Spot Bond			4.94200	4.94200	4.94200	104.86164				0.00	0	
Total ASN573 SPOT										0.00	0	
Total For ASN573										0.00	0	
ASN573 On 13/02/2023 Spot Bond					0.00000	100.93395				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.76817				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.91760				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 08/06/2021 Spot Bond			4.66200	4.66200	4.66200	101.23422				0.00	0	
Total ASN582 SPOT										0.00	0	
Total For ASN582										0.00	0	
ASN582 On 14/11/2022 Spot Bond					0.00000	99.99986				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 07/09/2021 Spot Bond					0.00000	100.93337				0.00	0	
Total ASN584 SPOT										0.00	0	
Total For ASN584										0.00	0	

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 13/02/2022 Spot Bond					0.00000	100.01408				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	101.15790				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	102.26954				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 30/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN592 SPOT										0.00	0	
Total For ASN592										0.00	0	
ASN59 On 30/06/2021 Spot Bond			4.67500	4.67500	4.67500	101.18225				0.00	0	
Total ASN593 SPOT										0.00	0	
Total For ASN593										0.00	0	
ASN59 On 01/07/2021 Spot Bond			4.67500	4.67500	4.67500	100.56356				0.00	0	
Total ASN594 SPOT										0.00	0	
Total For ASN594										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	101.60571	9.22000	102.59787				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.51079				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.45514				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN59 On 16/07/2021 Spot Bond			4.69500	4.69500	4.69500	101.09131				0.00	0	
Total ASN598 SPOT										0.00	0	
Total For ASN598										0.00	0	
ASN59 On 22/07/2021 Spot Bond					0.00000	100.27694				0.00	0	
Total ASN599 SPOT										0.00	0	
Total For ASN599										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.30866				0.00	0	
Total ASN600 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 ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.33236				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.41386				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.22890				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN60 On 29/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN609 SPOT										0.00	0	
Total For ASN609										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.26481				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.19633				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.14409				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			409,000,000,000,000.00	24,090,000,000	24,090,000,00	
Total ASN614 SPOT									19,000,000,000,000.00	24,090,000,000	24,090,000,00	
Total For ASN614									19,000,000,000,000.00	24,090,000,000	24,090,000,00	
ASN61 On 10/08/2021 Spot Bond					0.00000	100.05249				0.00	0	
Total ASN615 SPOT										0.00	0	
Total For ASN615										0.00	0	
ASN61 On 11/08/2021 Spot Bond			4.77500	4.77500	4.77500	100.70873				0.00	0	
Total ASN616 SPOT										0.00	0	
Total For ASN616										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.07398				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/08/2021 Spot Bond			4.73500	4.73500	4.73500	100.63512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN618 SPOT										0.00	0	
Total For ASN618										0.00	0	
ASN618 On 11/05/2023 Spot Bond					0.00000	100.06023				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 13/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total ASN620 SPOT										0.00	0	50,000,000.00
Total For ASN620										0.00	0	50,000,000.00
ASN620 On 13/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		40,000,000,000	40,000,000,000	
Total ASN621 SPOT										10,000,000,000,000.00	40,000,000,000	40,000,000,000
Total For ASN621										10,000,000,000,000.00	40,000,000,000	40,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.95500	104.93486	4.95500	104.89299				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.33810	9.30000	101.26302				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	102.54425				0.00	0	1,000,000.00
Total BAW22 SPOT										0.00	0	1,000,000.00
Total For BAW22										0.00	0	1,000,000.00
BAW28 On 06/06/2022 Spot Bond					0.00000	101.41260				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.85868				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.16222				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.62610				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.29000	100.25588	6.29000	100.20500				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	101.33429				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.13937				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.17339				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	102.80509				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.99490				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.15500	8.15500	8.15500	106.54706				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 30/06/2021 Spot Bond					0.00000	101.00137				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			10.75000	10.75000	10.75000	106.75731				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	100.90906				0.00	0	20,000,00
Total BAYA73 SPOT										0.00	0	20,000,00
Total For BAYA73										0.00	0	20,000,00
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.89250				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.87463				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.87476				0.00	0	
Total BAYA76 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.88659				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.28268				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.02476				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.00472				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.05462				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.02424				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.05400				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.99417				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.05384				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.99495				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.05412				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.02435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYB1 On 30/06/2021 Spot Bond					0.00000	101.17381				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.20268				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.20268				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.20268				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.23271				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.20334				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.52267				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.26296				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.69500	7.69500	7.69500	102.81745				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.14506				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX31 On 05/03/2023 Spot Bond					0.00000	101.50847				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	100.62227				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.08071				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.95500	108.30249	6.95500	108.24214				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.43539				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	100.66199				0.00	251,000,000	1,138,500,00
Total BGL12 SPOT										0.00	251,000,000	1,138,500,00
Total For BGL12										0.00	251,000,000	1,138,500,00
BGL13 On 20/08/2021 Spot Bond			5.95500	104.25414	5.95500	104.20390				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.56232				0.00	0	1,000,000,00
Total BGL14 SPOT										0.00	0	1,000,000,00
Total For BGL14										0.00	0	1,000,000,00
BGL15 On 17/03/2022 Spot Bond					0.00000	103.04357				0.00	80,000,000	60,000,00
Total BGL15 SPOT										0.00	80,000,000	60,000,00
Total For BGL15										0.00	80,000,000	60,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.60653				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	100.08465				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.36799				0.00	0	
Total BGL18 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 BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.97534				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.41207				0.00	440,000,000	220,000,00
Total BGT01 SPOT										0.00	440,000,000	220,000,00
Total For BGT01										0.00	440,000,000	220,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.34223				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.02730				0.00	0	60,000,00
Total BID09 SPOT										0.00	0	60,000,00
Total For BID09										0.00	0	60,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.21724				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.69500	109.01421	5.69500	108.96404				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.84270				0.00	0	16,000,00
Total BID12 SPOT										0.00	0	16,000,00
Total For BID12										0.00	0	16,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	101.08916				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.17725				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.28792				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.25137				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.56714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.80400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.75900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	65.92000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 11/08/2021 Spot Bond					0.00000	101.18264				0.00	0	
Total BNPP08 SPOT										0.00	0	
Total For BNPP08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.30972				0.00	0	60,000,00
Total BPPF11 SPOT										0.00	0	60,000,00
Total For BPPF11										0.00	0	60,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.72212				0.00	7,900,000,000	2,020,000,00
Total BPPF13 SPOT										0.00	7,900,000,000	2,020,000,00
Total For BPPF13										0.00	7,900,000,000	2,020,000,00
BPPF1 On 19/11/2022 Spot Bond					0.00000	99.95215				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.61987				0.00	0	50,000,00
Total BPPF20 SPOT										0.00	0	50,000,00
Total For BPPF20										0.00	0	50,000,00
BPPF2 On 26/02/2023 Spot Bond					0.00000	99.89819				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.43779				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF24 On 03/08/2021 Spot Bond					0.00000	100.15687				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF25 On 03/08/2022 Spot Bond					0.00000	100.16877				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF26 On 12/10/2021 Spot Bond					0.00000	100.43432				0.00	0	130,000,00
Total BPPF26 SPOT										0.00	0	130,000,00
Total For BPPF26										0.00	0	130,000,00
BPPF27 On 12/10/2023 Spot Bond					0.00000	100.46735				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF28 On 03/11/2021 Spot Bond					0.00000	100.15000				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF29 On 03/11/2022 Spot Bond					0.00000	100.15683				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond					0.00000	100.16278				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BWZJ21 On 10/11/2021 Spot Bond					0.00000	100.06555				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000,000.00	9,000,000,000	4,500,000,00	
Total BWZJ23 SPOT									10,000,000,000,000.00	9,000,000,000	4,500,000,00	
Total For BWZJ23									10,000,000,000,000.00	9,000,000,000	4,500,000,00	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	100.73162				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	101.16536				0.00	0	
Total CBL28 SPOT										0.00	0	
Total For CBL28										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.01517				0.00	7,500,000,000	2,500,000,00
Total CBL29 SPOT										0.00	7,500,000,000	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CBL29										0.00	7,500,000,000	2,500,000,000
CCT01 On 23/06/2023 Spot Bond			7.19000	115.31239	7.19000	115.24528				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.44000	116.24280	7.44000	116.17283				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.07000	111.89233	8.07000	111.82019				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.49000	106.46587	9.49000	104.96734				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.24881				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.08341				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	100.27968				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.54522				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.65617				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.46232				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.49043				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.67659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN190 On 29/08/2021 Spot Bond			3.14000	161.27675	3.14000	161.04956				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			1.76000	1.76000	1.76000	161.19272				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	110.80770	4.77000	107.80900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.83600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.48196				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.72500	111.39227	6.72500	111.33222				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	112.57414	8.70700	120.00800				0.00	0	700,000,00
Total CLN365 SPOT										0.00	0	700,000,00
Total For CLN365										0.00	0	700,000,00
CLN366 On 06/08/2023 Spot Bond					0.00000	100.16956				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.30893				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.54245				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 20/03/2024 Spot Bond			10.98000	100.60635	10.98000	100.51872				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	113.37200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	118.26734	6.50000	115.39900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.47300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.83191				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN44(On 24/05/2021 Spot Bond			5.45000	99.89558	5.45000	99.85091				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.76000	171.12854	1.76000	170.99156				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.16000	137.00251	5.16000	136.85492				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.60000	134.92852	5.60000	134.77838				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	101.96600				0.00	0	
Total CLN456 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 CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	99.95419				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.40931				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	101.49611				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.15500	104.83503	6.15500	104.78323				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.35513				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.90369				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.13925				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.91204				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	98.17400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	72.50777	100.00000	72.02212				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	
CLN482 On 20/05/2021 Spot Bond					0.00000	99.90750				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	99.92047				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.55618				0.00	0	50,000,00
Total CLN484 SPOT										0.00	0	50,000,00
Total For CLN484										0.00	0	50,000,00
CLN484 On 02/12/2021 Spot Bond			5.65000	106.51873	5.65000	106.46982				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 23/06/2021 Spot Bond			10.16000	105.70043	10.16000	106.86800				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN487 On 28/07/2022 Spot Bond			5.95500	106.38386	5.95500	106.33213				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	101.13310				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.97214				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.24290				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.35500	112.90723	6.35500	112.84966				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	103.33832				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 20/05/2021 Spot Bond					0.00000	99.91074				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.53690				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.56719				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.93850				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.98735				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.21348				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.06012				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	94.28373				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.67793	9.96000	101.59740				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	100.45472	10.01000	100.37433				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.32914				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.61885	9.60000	103.95751				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.98628				0.00	0	
Total CLN520 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 CLN520									0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.12444			0.00	0	
Total CLN522 SPOT									0.00	0	
Total For CLN522									0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN523 SPOT									0.00	0	
Total For CLN523									0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	101.70080	9.20000	101.62626			0.00	0	
Total CLN524 SPOT									0.00	0	
Total For CLN524									0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.15826			0.00	0	
Total CLN525 SPOT									0.00	0	
Total For CLN525									0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.74962			0.00	0	50,000,00
Total CLN526 SPOT									0.00	0	50,000,00
Total For CLN526									0.00	0	50,000,00
CLN526 On 21/02/2024 Spot Bond					0.00000	101.28195			0.00	0	
Total CLN527 SPOT									0.00	0	
Total For CLN527									0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	102.23605			0.00	0	
Total CLN528 SPOT									0.00	0	
Total For CLN528									0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.56974			0.00	0	
Total CLN529 SPOT									0.00	0	
Total For CLN529									0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.98628			0.00	0	
Total CLN531 SPOT									0.00	0	
Total For CLN531									0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.90278			0.00	0	
Total CLN533 SPOT									0.00	0	
Total For CLN533									0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.41838			0.00	0	
Total CLN534 SPOT									0.00	0	
Total For CLN534									0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.92000	108.26839	8.92000	108.19012			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.16176				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.28452				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.47596				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	137.42500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.17210				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.46581				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.39000	109.15152	8.39000	109.07721				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.44000	106.60468	8.44000	106.53287				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.53000	106.10764	8.53000	106.03541				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	304.49719				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.95344				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.02850				0.00	0	10,000,00
Total CLN556 SPOT										0.00	0	10,000,00
Total For CLN556										0.00	0	10,000,00
CLN557 On 24/11/2024 Spot Bond					0.00000	99.84896				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.52669				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	115.40000				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.01779				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	99.94870	10.19000	99.94780				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.39000	106.64121	8.39000	106.56978				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.06347				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.90604				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.71077				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.13298				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.01495				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.62000	105.10581	8.62000	105.03352				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.03011				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.01519				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.95033				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.98759				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.40125				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.63953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN587 On 10/05/2024 Spot Bond					0.00000	100.06236				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.10131				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.10824				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.36416				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	101.07092				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.51519				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.03622				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.86029				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.89785				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.08737				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.86512				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			3.58000	141.71150	3.58000	113.93181				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.23753				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.69877				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.23753				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.75289				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.60341				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.94396				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.89785				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.89785				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.13800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.34419				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.13046				0.00	0	
Total CLN604 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 CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.02702				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	100.58873				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.41501				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.24681				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.42401	9.32000	100.34905				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	100.31691				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.99878				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.04418				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.20254				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.10123				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.70562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.96300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.49033				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.95227				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.07090				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.23860				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.23779				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.33566				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	94.54800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.28939				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			5.96500	107.58179	5.96500	107.52940				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	99.91526				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	89.61277				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.97000	63.47860	11.97000	84.76466				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2021 Spot Bond					0.00000	101.14943				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.09000	103.67860	9.09000	103.60225				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.91567				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/05/2021 Spot Bond					0.00000	101.17613				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.70964				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.06140				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.35016				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.18987				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.91608				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.06818				0.00	0	
Total CLN638 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 CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.02621				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.90794				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.36623				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.19652				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.88074				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.23900				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.88229				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	99.91608				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.13146				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	99.91608				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	99.93362				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	99.91608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.08300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.00883				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.67532				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.56579				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.47500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.43900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	112.49700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	133.96600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.53298				0.00	0	90,000,00
Total CLN665 SPOT										0.00	0	90,000,00
Total For CLN665										0.00	0	90,000,00
CLN665 On 02/04/2026 Spot Bond					0.00000	100.72218				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	99.89818				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.77731				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.80162				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.20737				0.00	0	80,000,00
Total CLN670 SPOT										0.00	0	80,000,00
Total For CLN670										0.00	0	80,000,00
CLN671 On 19/08/2025 Spot Bond					0.00000	99.90658				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.00698				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.12207	142.04415	4.12207	115.32082				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.12207	142.04415	4.12207	115.32157				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 18/06/2021 Spot Bond					0.00000	101.14865				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.90455				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.89913				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 02/06/2021 Spot Bond					0.00000	101.93344				0.00	0	
Total CLN678 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 CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.83185				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.46894				0.00	0	40,000,00
Total CLN680 SPOT										0.00	0	40,000,00
Total For CLN680										0.00	0	40,000,00
CLN680 On 19/08/2025 Spot Bond					0.00000	99.90279				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.96185				0.00	0	30,000,00
Total CLN682 SPOT										0.00	0	30,000,00
Total For CLN682										0.00	0	30,000,00
CLN682 On 21/06/2023 Spot Bond					0.00000	100.79507				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.81774				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.02919				0.00	0	90,000,00
Total CLN685 SPOT										0.00	0	90,000,00
Total For CLN685										0.00	0	90,000,00
CLN685 On 21/06/2023 Spot Bond					0.00000	100.94657				0.00	0	4,000,000,00
Total CLN686 SPOT										0.00	0	4,000,000,00
Total For CLN686										0.00	0	4,000,000,00
CLN686 On 21/12/2026 Spot Bond					0.00000	100.97336				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.97310				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.85308				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2021 Spot Bond					0.00000	100.71785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.85314				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.93965				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 07/07/2021 Spot Bond					0.00000	100.68544				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	93.11151				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.66719				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	84.10025				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.64341				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.02444				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.01061				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	84.54419				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	80.87390				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	100.52478				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.25067				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	87.62491				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	99.89642				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.96439				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.83309				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	82.66273				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	82.91160				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.87717				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.02448				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.83875				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.83875				0.00	0	
Total CLN715 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 CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.83875				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.67885				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 20/06/2021 Spot Bond					0.00000	100.68311				0.00	0	
Total CLN718 SPOT										0.00	0	
Total For CLN718										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.86837				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.65344				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.98297				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.99624				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.70932				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.76939				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.76939				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.76939				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.78355				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.78355				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.78355				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.26948				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.33515				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.99121				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.88583				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.03292				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	94.88527				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.62325				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.65187				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN739 On 20/06/2026 Spot Bond					0.00000	102.80400			0.00	0	
Total CLN739 SPOT									0.00	0	
Total For CLN739									0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.44072			0.00	0	
Total CLN740 SPOT									0.00	0	
Total For CLN740									0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	99.91743			0.00	0	
Total CLN741 SPOT									0.00	0	
Total For CLN741									0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.43147			0.00	0	
Total CLN742 SPOT									0.00	0	
Total For CLN742									0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.22708			0.00	0	
Total CLN743 SPOT									0.00	0	
Total For CLN743									0.00	0	
CLN744 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	40,000,000.00
Total CLN744 SPOT									0.00	0	40,000,000.00
Total For CLN744									0.00	0	40,000,000.00
CLN745 On 31/01/2030 Spot Bond					0.00000	100.14775			0.00	0	
Total CLN745 SPOT									0.00	0	
Total For CLN745									0.00	0	
CLN746 On 28/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
Total CLN746 SPOT								10,000,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
Total For CLN746								10,000,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
CLN747 On 21/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
Total CLN747 SPOT								10,000,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
Total For CLN747								10,000,000,000,000.00	4,000,000,000	4,000,000,000	4,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.69500	102.88111	7.69500	102.81745			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.95485			0.00	0	
Total CLNF16 SPOT									0.00	0	
Total For CLNF16									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.35500	114.53965	7.35500	114.47149		1,618,100,000,000.00	220,000,000	13,110,000,000	13,110,000,000
Total COJ05 SPOT								1,618,100,000,000.00	220,000,000	13,110,000,000	13,110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For COJ05									1,618,100,000,000.00	220,000,000	13,110,000,000
COJ08 On 22/06/2026 Spot Bond			9.54000	112.16573	9.54000	112.07961			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.13500	115.57965	6.13500	115.52209			0.00	0	50,200,000,000
Total COJG01 SPOT									0.00	0	50,200,000,000
Total For COJG01									0.00	0	50,200,000,000
COT01 On 03/04/2023 Spot Bond			6.79000	105.11180	6.79000	105.05430		76,048,000,000.00		11,200,000	5,600,000
Total COT01 SPOT								76,048,000,000.00		11,200,000	5,600,000
Total For COT01								76,048,000,000.00		11,200,000	5,600,000
COT02 On 03/04/2028 Spot Bond			9.95000	102.42808	9.95000	102.34658		0.00		0	100,000,000
Total COT02 SPOT								0.00		0	100,000,000
Total For COT02								0.00		0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.04000	101.34353	10.04000	101.26174		0.00		0	8,200,000,000
Total COT03 SPOT								0.00		0	8,200,000,000
Total For COT03								0.00		0	8,200,000,000
CPV01 On 30/06/2029 Spot Bond			9.15500	9.15500	9.15500	110.70447		0.00		0	
Total CPV01 SPOT								0.00		0	
Total For CPV01								0.00		0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.94247		0.00		0	
Total CS003 SPOT								0.00		0	
Total For CS003								0.00		0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.85308		0.00		0	
Total DENG85 SPOT								0.00		0	
Total For DENG85								0.00		0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.82633		0.00		0	30,000,000
Total DENG87 SPOT								0.00		0	30,000,000
Total For DENG87								0.00		0	30,000,000
DENG8 On 28/09/2023 Spot Bond					0.00000	101.59142		0.00		0	
Total DENG88 SPOT								0.00		0	
Total For DENG88								0.00		0	
DENG9 On 20/08/2021 Spot Bond					0.00000	99.77229		0.00		0	
Total DENG91 SPOT								0.00		0	
Total For DENG91								0.00		0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.26082		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	101.04282				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.86018				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	100.75873				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.05928				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.96068				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.90495				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.84411				0.00	0	53,000,00
Total DSY02 SPOT										0.00	0	53,000,00
Total For DSY02										0.00	0	53,000,00
DSY03 On 21/11/2024 Spot Bond			8.79000	8.79000	8.79000	104.76496				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.38592				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.89666				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.90500	103.97672	5.90500	103.92653				0.00	0	
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23 On 27/02/2023 Spot Bond			6.27000	108.36021	6.27000	108.30479			99,156,318,096,000.00	15,814,404,800	4,024,282,10
Total DV23 SPOT									19,156,318,096,000.00	15,814,404,800	4,024,282,10
Total For DV23									19,156,318,096,000.00	15,814,404,800	4,024,282,10
DV23/R On 27/02/2023 Spot Bond			100.00000	33.15545	100.00000	32.93338			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	33.15545	100.00000	32.93338			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			5.82500	112.05231	5.82500	111.99900			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	102.32696	9.69000	102.24675			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.32696	9.69000	102.24675			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.35500	96.06044	11.35500	95.97255			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	102.42418	10.10000	102.34057			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.42418	10.10000	102.34057			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	101.10533			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.44088			0.00	2,200,000,000	1,100,000,00
Total DVF22 SPOT									0.00	2,200,000,000	1,100,000,00
Total For DVF22									0.00	2,200,000,000	1,100,000,00
DVF22f On 29/08/2022 Spot Bond					0.00000	100.48977			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.45608			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.75882			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF25 On 02/04/2024 Spot Bond					0.00000	98.27066				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.55256				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.01470				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.94956				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.63097				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.50621				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.19309				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.36488				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.20396				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	99.88909				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	99.88334				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.37500	105.78633	4.37500	105.74864				0.00	0	
Total E175 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 E175									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.36000	105.18277	5.36000	105.13742			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.26500	111.12330	6.26500	111.06744			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.16000	105.82510	5.16000	105.71182			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.06000	93.48655	5.06000	93.38659			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	133.56299	2.25000	133.45070			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.92000	142.06651	3.91000	142.01749		28,686,560,000.00	7,318,000	3,659,000	
Total EL28 SPOT								28,686,560,000.00	7,318,000	3,659,000	
Total For EL28								28,686,560,000.00	7,318,000	3,659,000	
EL29 On 19/11/2029 Spot Bond			3.92200	128.56726	3.92200	128.44162		26,744,118,000.00	6,819,000	3,409,500	
Total EL29 SPOT								26,744,118,000.00	6,819,000	3,409,500	
Total For EL29								26,744,118,000.00	6,819,000	3,409,500	
EL30 On 29/07/2030 Spot Bond			3.96500	125.93650	3.96500	125.81300		0.00	0		
Total EL30 SPOT								0.00	0		
Total For EL30								0.00	0		
EL31 On 02/06/2031 Spot Bond			4.80000	109.26899	4.80000	109.15469		0.00	0		
Total EL31 SPOT								0.00	0		
Total For EL31								0.00	0		
EL36 On 31/01/2036 Spot Bond			5.03000	95.54379	5.03000	95.44187		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	133.56299	2.25000	133.45070		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	146.90889		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	144.56240				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	111.55017				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	110.61896				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	110.86871				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	109.20359				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	101.44055				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	102.75695				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.95718				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	98.29062				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM03 On 04/05/2024 Spot Bond			9.11000	102.74274	9.11000	102.66814				182,200,000,000.00	20,000,000	18,110,000,00
Total EMM03 SPOT										182,200,000,000.00	20,000,000	18,110,000,00
Total For EMM03										182,200,000,000.00	20,000,000	18,110,000,00
EMM04 On 16/05/2028 Spot Bond			10.95500	10.95500	10.95500	94.74739				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.30500	11.30500	11.30500	98.77348				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			9.19000	107.61988	9.19000	105.89620				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.19000	9.19000	9.19000	106.95913				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.50000	11.50000	11.50000	81.19667				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.44000	10.44000	10.44000	105.05836				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.50000	11.50000	11.50000	99.48138				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	101.12221				0.00	0	80,000,00
Total EPF014 SPOT										0.00	0	80,000,00
Total For EPF014										0.00	0	80,000,00
EPF015 On 04/06/2023 Spot Bond					0.00000	101.10584				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.94355				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.97098				0.00	0	
Total EPF017 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 EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.90920				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.92610				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.10098				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	101.15635				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 10/11/2021 Spot Bond					0.00000	100.05910				0.00	0	20,000,00
Total EPFC47 SPOT										0.00	0	20,000,00
Total For EPFC47										0.00	0	20,000,00
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.91338				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.03279				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	101.06223				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.41880				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.02371				0.00	0	10,000,00
Total EQT005 SPOT										0.00	0	10,000,00
Total For EQT005										0.00	0	10,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.21757				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	99.95835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.96034			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.95511			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.95994			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.95790			0.00	0	50,000,00
Total ERSA25 SPOT									0.00	0	50,000,00
Total For ERSA25									0.00	0	50,000,00
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.96103			0.00	0	33,000,00
Total ERSA26 SPOT									0.00	0	33,000,00
Total For ERSA26									0.00	0	33,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.96197			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.95587			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.61500	110.05693	5.61500	110.00644		898,400,000,000.00	160,000,000	80,000,00	
Total ES23 SPOT								898,400,000,000.00	160,000,000	80,000,00	
Total For ES23								898,400,000,000.00	160,000,000	80,000,00	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.06509	10.00000	102.98178		0.00	0		
Total ES23/R2023 SPOT								0.00	0		
Total For ES23/R2023								0.00	0		
ES26 On 02/04/2026 Spot Bond			8.26000	99.33158	8.26000	99.26571		1,285,066,020,000.00	155,577,000	2,586,050,70	
Total ES26 SPOT								1,285,066,020,000.00	155,577,000	2,586,050,70	
Total For ES26								1,285,066,020,000.00	155,577,000	2,586,050,70	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.95120	7.85000	100.88751		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES33 On 15/09/2033 Spot Bond			11.34500	76.06370	11.28000	76.34418			1,851,833,005,000.00	163,229,000	2,260,334,40
Total ES33 SPOT									1,851,833,005,000.00	163,229,000	2,260,334,40
Total For ES33									1,851,833,005,000.00	163,229,000	2,260,334,40
ES33/R On 15/09/2033 Spot Bond			7.50000	101.26846	7.50000	101.20769			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.74000	75.43183	11.74000	75.36133			1,162,365,660,000.00	99,009,000	2,855,690,80
Total ES42 SPOT									1,162,365,660,000.00	99,009,000	2,855,690,80
Total For ES42									1,162,365,660,000.00	99,009,000	2,855,690,80
ES42/R On 25/04/2042 Spot Bond			8.50000	100.50163	8.50000	100.43308			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	100.98941			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.00953			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.84604			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.42379			0.00	6,020,000,000	2,010,000,00
Total FIFB14 SPOT									0.00	6,020,000,000	2,010,000,00
Total For FIFB14									0.00	6,020,000,000	2,010,000,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.91708			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.95923			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.95715			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.23303			0.00	0	
Total FIFB18 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 FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.73023				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.93498				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	101.26068				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			4.85500	4.85500	4.85500	104.73530				0.00	0	20,000,00
Total FRB14 SPOT										0.00	0	20,000,00
Total For FRB14										0.00	0	20,000,00
FRB17 On 08/01/2022 Spot Bond					0.00000	102.11804				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	102.86178				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.64631				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.86664				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.72333				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.47408				0.00	120,000,000	60,000,00
Total FRB25 SPOT										0.00	120,000,000	60,000,00
Total For FRB25										0.00	120,000,000	60,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.22339				0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB26 SPOT										0.00	0	40,000,00
Total For FRB26										0.00	0	40,000,00
FRB27 On 03/06/2026 Spot Bond			8.89000	109.80524	8.89000	109.72654				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.99852				0.00	500,000,000	500,000,00
Total FRB28 SPOT										0.00	500,000,000	500,000,00
Total For FRB28										0.00	500,000,000	500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	100.79008				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.09000	100.87318	8.09000	100.80762				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.81500	172.25776	0.81500	172.13324				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.29000	316.59780	2.29000	316.33091				0.00	0	10,000,000,00
Total FRBI23 SPOT										0.00	0	10,000,000,00
Total For FRBI23										0.00	0	10,000,000,00
FRBI25 On 31/01/2025 Spot Bond			2.42500	2.42500	2.42500	150.63276				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	195.88470	3.70000	195.69750				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.05500	4.05500	4.05500	104.14918				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	211.58901				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.52000	85.65583	5.52000	85.56149				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.26000	90.81761	5.26000	90.71904				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.25000	6.25000	6.25000	81.04084				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.33000	6.33000	6.33000	80.24951				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	143.71493				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	95.40645				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	
FRC21 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22 On 31/01/2022 Spot Bond			1.87000	170.99794	1.87000	170.85951				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.73000	169.98265	2.73000	169.83307				0.00	0	
Total FRC233 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 FRC233									0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.01787			0.00	0	
Total FRC251 SPOT									0.00	0	
Total For FRC251									0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.94215			0.00	0	
Total FRC252 SPOT									0.00	0	
Total For FRC252									0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC255 SPOT									0.00	0	
Total For FRC255									0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.14566			0.00	0	
Total FRC256 SPOT									0.00	0	
Total For FRC256									0.00	0	
FRC26 On 20/06/2021 Spot Bond					0.00000	101.26317			0.00	0	
Total FRC265 SPOT									0.00	0	
Total For FRC265									0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.90730			0.00	0	
Total FRC267 SPOT									0.00	0	
Total For FRC267									0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.22694			0.00	0	
Total FRC271 SPOT									0.00	0	
Total For FRC271									0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.72597			0.00	0	
Total FRC272 SPOT									0.00	0	
Total For FRC272									0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.20101			0.00	0	20,000,00
Total FRC279 SPOT									0.00	0	20,000,00
Total For FRC279									0.00	0	20,000,00
FRC28 On 20/12/2023 Spot Bond					0.00000	100.92397			0.00	0	
Total FRC280 SPOT									0.00	0	
Total For FRC280									0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	110.71360			0.00	0	
Total FRC282 SPOT									0.00	0	
Total For FRC282									0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.03110			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.86054				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	108.77215				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.80643				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	102.02667				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.06538				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.85101				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.43709				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.45033				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.14828				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 27/02/2023 Spot Bond					0.00000	101.07958				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.14697				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.78940				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.90689				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.99467				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	99.42118				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.01237				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.22999				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	98.55697				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	100.99450				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.01724				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	100.91663				0.00	0	
Total FRC324 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 FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.56202				0.00	0	38,000,00
Total FRC325 SPOT										0.00	0	38,000,00
Total For FRC325										0.00	0	38,000,00
FRC325 On 20/12/2022 Spot Bond					0.00000	101.29583				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.62362				0.00	0	20,000,00
Total FRC327 SPOT										0.00	0	20,000,00
Total For FRC327										0.00	0	20,000,00
FRC327 On 27/12/2022 Spot Bond					0.00000	101.12335				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.11731				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.42759				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.32418				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond			7.21400	7.21400	7.21400	101.09672				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.63625				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	101.03215				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	101.54789				0.00	0	34,000,00
Total FRC339 SPOT										0.00	0	34,000,00
Total For FRC339										0.00	0	34,000,00
FRC339 On 20/02/2024 Spot Bond					0.00000	101.73603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.17554				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	99.96263				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.82480				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.45903				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.16282				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.06783				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.19467				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.25912				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.24587				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2021 Spot Bond					0.00000	100.22328				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.30318				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 02/05/2023 Spot Bond					0.00000	100.70538				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.24964				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2021 Spot Bond					0.00000	100.70038				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.25002				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.24420				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.24726				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	100.17959				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.35496				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.23817				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.23515				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.67265				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.01409				0.00	0	
Total FRC363 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 FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.64456				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.67881				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			680,000,000,000,000.00	16,800,000,000	16,800,000,000	16,800,000,000
Total FRC366 SPOT									30,000,000,000,000.00	16,800,000,000	16,800,000,000	16,800,000,000
Total For FRC366									30,000,000,000,000.00	16,800,000,000	16,800,000,000	16,800,000,000
FRC66 On 31/01/2022 Spot Bond			2.51000	2.51000	2.51000	170.09464			0.00	0	0	
Total FRC66 SPOT									0.00	0	0	
Total For FRC66									0.00	0	0	
FRC69 On 31/01/2022 Spot Bond			2.45000	2.45000	2.45000	170.16610			0.00	0	0	
Total FRC69 SPOT									0.00	0	0	
Total For FRC69									0.00	0	0	
FRC71 On 31/01/2022 Spot Bond			2.43000	2.43000	2.43000	170.18993			0.00	0	0	
Total FRC71 SPOT									0.00	0	0	
Total For FRC71									0.00	0	0	
FRI33 On 28/02/2033 Spot Bond			4.58000	98.53405	4.58000	98.43311			0.00	0	0	
Total FRI33 SPOT									0.00	0	0	
Total For FRI33									0.00	0	0	
FRI38 On 31/01/2038 Spot Bond			4.96000	106.68434	4.96000	106.57113			0.00	0	0	
Total FRI38 SPOT									0.00	0	0	
Total For FRI38									0.00	0	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.44050			0.00	0	0	22,000,000
Total FRJ022 SPOT									0.00	0	0	22,000,000
Total For FRJ022									0.00	0	0	22,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.04981			0.00	0	0	
Total FRJ21 SPOT									0.00	0	0	
Total For FRJ21									0.00	0	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.68293			0.00	0	0	100,000,000
Total FRJ22 SPOT									0.00	0	0	100,000,000
Total For FRJ22									0.00	0	0	100,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.38873			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.04629				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.27540				0.00	3,000,000,000	1,000,000,000
Total FRJ25 SPOT										0.00	3,000,000,000	1,000,000,000
Total For FRJ25										0.00	3,000,000,000	1,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.02641				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.72424				0.00	57,000,000	57,000,000
Total FRJ27 SPOT										0.00	57,000,000	57,000,000
Total For FRJ27										0.00	57,000,000	57,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.33499				0.00	261,000,000	261,000,000
Total FRJ29 SPOT										0.00	261,000,000	261,000,000
Total For FRJ29										0.00	261,000,000	261,000,000
FRS100 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	94.12277				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	107.67805				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.77524				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.28905				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			5.02000	105.86278	5.02000	105.74993				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS106 On 07/12/2033 Spot Bond			4.85000	214.90959	4.85000	214.68388				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS110 On 31/01/2038 Spot Bond			5.16000	103.97533	5.16000	103.86332				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	214.06051				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.31000	146.14009	3.31000	146.00457				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	125.75702	3.70500	125.63637				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.96000	106.68434	4.96000	106.57113				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.00000	211.81402	5.00000	211.58901				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.05000	210.79425	5.05000	210.56949				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.84000	119.14482	2.84000	148.44150				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.08000	210.18526	5.08000	209.96066				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.16000	103.97533	5.16000	103.86332				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.45000	187.04366	4.45000	186.85362				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.91000	94.53188	5.91000	94.42435				0.00	0	
Total FRS127 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 FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.34000	188.31143	4.34000	188.12178				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.40000	187.61870	4.40000	187.42886				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.59000	200.15479	5.59000	199.93273				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.86000	95.12803	5.86000	95.02019				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	103.86332				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.14000	104.24246	5.14000	104.13032				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.21000	189.82235	4.21000	189.63317				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.36000	204.60401	5.36000	204.38076				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.34000	188.31143	4.34000	188.12178				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.34000	188.31143	4.34000	188.12178				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.63000	184.99005	4.63000	184.79945				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.61000	144.61109	3.61000	144.47346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.57000	171.35456	1.57000	171.22005				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.69000	184.31125	4.69000	184.12046				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.73000	183.86028	4.73000	183.66937				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.58000	144.76315	3.58000	144.62573				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.20500	189.88073	4.20500	189.69157				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.74000	4.74000	4.74000	183.55680				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 06/06/2025 Spot Bond					0.00000	18.98150				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS161 On 01/08/2022 Spot Bond					0.00000	5.69780				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.41724				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.45899				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.89010				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.77727				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS183 On 04/10/2021 Spot Bond					0.00000	159.30458				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	176.39064				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	145.85302				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	162.08641				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	36.91177				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.12439				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.14261				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.02884				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.17992				0.00	0	
Total FRS201 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 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	100.46920				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	99.94523				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	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.71144				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.08627				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.82480				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.37446				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	99.99974				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond			10.05000	10.05000	10.05000	101.14288				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	108.49159				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	107.86603				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.63253				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.37121				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.66139				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	102.74177				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.54126				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.63144				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.17959				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.17997				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.17883				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.00889				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	97.94291				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.63747				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.19444				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.90504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				400,000,000,000,000.00	14,000,000,000	14,000,000,000
Total FRS262 SPOT										10,000,000,000,000.00	14,000,000,000	14,000,000,000
Total For FRS262										10,000,000,000,000.00	14,000,000,000	14,000,000,000
FRS262 On 13/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				400,000,000,000,000.00	14,000,000,000	14,000,000,000
Total FRS263 SPOT										10,000,000,000,000.00	14,000,000,000	14,000,000,000
Total For FRS263										10,000,000,000,000.00	14,000,000,000	14,000,000,000
FRS36 On 07/12/2023 Spot Bond			2.09000	2.09000	2.09000	317.82534				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.83000	320.03928	1.83000	319.78149				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.83000	1.83000	1.83000	319.78149				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.81000	172.26376	0.81000	172.13933				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.81000	172.26376	0.81000	172.13933				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.15323				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.86000	99.41847	4.86000	99.31378				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.37000	70.78108	4.37000	106.52170				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.73000	2.73000	2.73000	149.01868				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	147.55463				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.89000	2.89000	2.89000	311.90056				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.73500	4.73500	4.73500	106.70218				0.00	0	138,600,00
Total FRX23 SPOT										0.00	0	138,600,00
Total For FRX23										0.00	0	138,600,00
FRX24 On 10/12/2024 Spot Bond			6.14000	119.22165	6.14000	119.16224				0.00	0	70,000,00
Total FRX24 SPOT										0.00	0	70,000,00
Total For FRX24										0.00	0	70,000,00
FRX25 On 26/07/2025 Spot Bond			6.69000	114.00062	6.69000	113.93846				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.22000	111.18711	7.22000	111.12249			1,196,021,880,000.00		165,654,000	161,600,00
Total FRX26 SPOT									1,196,021,880,000.00		165,654,000	161,600,00
Total For FRX26									1,196,021,880,000.00		165,654,000	161,600,00
FRX27 On 07/03/2027 Spot Bond			7.49000	114.47191	7.49000	114.40332				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.70000	116.25789	7.70000	116.18511				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.89000	107.96694	8.89000	107.88913				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.03500	105.17971	9.03500	105.10271				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.18000	110.42389	9.18000	110.34268				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.82000	76.74105	10.82000	76.67479				0.00	0	
Total FRX45 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 FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.96011			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.40680			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.11844			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.00092			0.00	0	
Total FS7A1 SPOT									0.00	0	
Total For FS7A1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.06299			0.00	0	40,000,00
Total FS7A2 SPOT									0.00	0	40,000,00
Total For FS7A2									0.00	0	40,000,00
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.10067			0.00	0	40,000,00
Total FS7A3 SPOT									0.00	0	40,000,00
Total For FS7A3									0.00	0	40,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.11175			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	101.30957			0.00	180,000,000	90,000,00
Total GBL04 SPOT									0.00	180,000,000	90,000,00
Total For GBL04									0.00	180,000,000	90,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	99.73359			0.00	0	
Total GBL05 SPOT									0.00	0	
Total For GBL05									0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.04973			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.33097			0.00	0	70,000,00
Total GH5A21 SPOT									0.00	0	70,000,00
Total For GH5A21									0.00	0	70,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.10091			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.38902				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.40974				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.65500	112.52901	3.65500	112.42167				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.84155				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT11 SPOT										0.00	0	
Total For GRT11										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	101.14291				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	100.45154				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.80500	110.49423	5.80500	110.44241				0.00	0	1,000,000,00
Total GRT17 SPOT										0.00	0	1,000,000,00
Total For GRT17										0.00	0	1,000,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.47805				0.00	0	34,000,00
Total GRT19 SPOT										0.00	0	34,000,00
Total For GRT19										0.00	0	34,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.37990				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.84000	103.50122	8.84000	103.42786				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.40281				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.44080				0.00	20,000,000	10,000,000
Total GRT23 SPOT										0.00	20,000,000	10,000,000
Total For GRT23										0.00	20,000,000	10,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	99.87427				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.27701				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.82663				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.39754				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.85355				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.88898				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.33162				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.02968				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.76783				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.64853				0.00	0	
Total GRT33 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 GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.90054				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.94946				0.00	0	30,000,00
Total GRT36 SPOT										0.00	0	30,000,00
Total For GRT36										0.00	0	30,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.64605				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20568				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	98.76744				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	98.79184				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.91842				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.91438				0.00	0	60,000,00
Total GRT45 SPOT										0.00	0	60,000,00
Total For GRT45										0.00	0	60,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	100.78158				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.32165				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.34791				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.66340				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 H10T1 SPOT										0.00	0	50,000,00
Total For H10T1										0.00	0	50,000,00
H10T2 On 30/09/2022 Spot Bond					0.00000	100.66892				0.00	0	60,000,00
Total H10T2 SPOT										0.00	0	60,000,00
Total For H10T2										0.00	0	60,000,00
H10T3 On 28/10/2021 Spot Bond					0.00000	100.57848				0.00	0	50,000,00
Total H10T3 SPOT										0.00	0	50,000,00
Total For H10T3										0.00	0	50,000,00
H10T4 On 23/02/2023 Spot Bond					0.00000	102.14875				0.00	0	50,000,00
Total H10T4 SPOT										0.00	0	50,000,00
Total For H10T4										0.00	0	50,000,00
H12T1 On 28/09/2021 Spot Bond					0.00000	100.58222				0.00	0	40,000,00
Total H12T1 SPOT										0.00	0	40,000,00
Total For H12T1										0.00	0	40,000,00
HC5T4 On 31/05/2021 Spot Bond					0.00000	101.04662				0.00	0	60,000,00
Total HC5T4 SPOT										0.00	0	60,000,00
Total For HC5T4										0.00	0	60,000,00
HILB07 On 11/07/2021 Spot Bond					0.00000	100.32671				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.92744				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.09511				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.53082				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.16073				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.02282				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB13 On 11/12/2021 Spot Bond					0.00000	101.00795				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.69035				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.64835				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.63642				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.43000	315.55969	2.43000	315.29007				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.78000	2.78000	2.78000	319.82271				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			9.94000	104.74105	9.94000	104.65687				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.91000	76.88067	4.91000	98.08396				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.38000	88.29949	11.38000	88.21853				0.00	0	8,350,000,00
Total HWAY34 SPOT										0.00	0	8,350,000,00
Total For HWAY34										0.00	0	8,350,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.73119	100.00000	11.65261				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.42000	87.59799	11.42000	87.51740				0.00	0	11,020,000,00
Total HWAY35 SPOT										0.00	0	11,020,000,00
Total For HWAY35										0.00	0	11,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.73006	100.00000	11.65149				0.00	0	
Total HWAY35/R209 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 HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.55296				0.00	0	15,050,000,00
Total HWF11 SPOT										0.00	0	15,050,000,00
Total For HWF11										0.00	0	15,050,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.35742				0.00	0	160,000,00
Total HWF12 SPOT										0.00	0	160,000,00
Total For HWF12										0.00	0	160,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	101.03983				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.16000	152.17855	2.16000	152.05173			57,497,688,000,000.00	26,619,300,000	408,757,312,60	
Total I2025 SPOT									57,497,688,000,000.00	26,619,300,000	408,757,312,60	
Total For I2025									57,497,688,000,000.00	26,619,300,000	408,757,312,60	
I2029 On 31/03/2029 Spot Bond			3.18500	110.95537	3.18500	110.85392			223,571,075,000,000.00	70,195,000,000	236,807,305,60	
Total I2029 SPOT									223,571,075,000,000.00	70,195,000,000	236,807,305,60	
Total For I2029									223,571,075,000,000.00	70,195,000,000	236,807,305,60	
I2033 On 28/02/2033 Spot Bond			4.08000	103.66723	4.08000	103.56518			81,752,349,648,000.00	20,037,340,600	174,670,983,90	
Total I2033 SPOT									81,752,349,648,000.00	20,037,340,600	174,670,983,90	
Total For I2033									81,752,349,648,000.00	20,037,340,600	174,670,983,90	
I2038 On 31/01/2038 Spot Bond			4.26000	116.85888	4.26000	116.74149			205,597,623,780,000.00	48,262,353,000	381,643,683,60	
Total I2038 SPOT									205,597,623,780,000.00	48,262,353,000	381,643,683,60	
Total For I2038									205,597,623,780,000.00	48,262,353,000	381,643,683,60	
I2046 On 31/03/2046 Spot Bond			4.26000	105.38102	4.26000	105.27556			257,989,928,000,000.00	295,302,800,000	532,446,016,30	
Total I2046 SPOT									257,989,928,000,000.00	295,302,800,000	532,446,016,30	
Total For I2046									257,989,928,000,000.00	295,302,800,000	532,446,016,30	
I2050 On 31/12/2050 Spot Bond			4.26000	108.66186	4.26000	108.55270			72,152,863,494,000.00	16,937,291,900	253,715,112,40	
Total I2050 SPOT									72,152,863,494,000.00	16,937,291,900	253,715,112,40	
Total For I2050									72,152,863,494,000.00	16,937,291,900	253,715,112,40	
IBL101 On 24/05/2022 Spot Bond			5.67000	5.67000	5.67000	107.63662			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.77884			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.55000	314.67331	2.55000	314.40137			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	99.91278				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.01935				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.90839				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	99.96120				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.27710				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.45438				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.11143				0.00	0	39,000,00
Total IBL129 SPOT										0.00	0	39,000,00
Total For IBL129										0.00	0	39,000,00
IBL130 On 22/07/2022 Spot Bond					0.00000	100.42354				0.00	0	35,000,00
Total IBL130 SPOT										0.00	0	35,000,00
Total For IBL130										0.00	0	35,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	100.02750				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.06890				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	100.50527				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.86001				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	99.86953				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.02408				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.95963				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.92566				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.92604				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.80364				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.60295				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.96654				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.00920				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.54829				0.00	0	
Total IBL150 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 IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.93981				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.31318				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.28832				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.29762				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL158 On 24/05/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL158 SPOT										0.00	0	
Total For IBL158										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.04223				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.10702				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.93359				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.41905				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.43391				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL165 On 28/07/2021 Spot Bond					0.00000	100.20659				0.00	0	
Total IBL165 SPOT										0.00	0	
Total For IBL165										0.00	0	
IBL166 On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL166 SPOT										0.00	0	25,000,000.00
Total For IBL166										0.00	0	25,000,000.00
IBL36 On 31/01/2022 Spot Bond			0.89000	0.89000	0.89000	172.04215				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.32500	112.29376	6.32500	112.23583				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	100.29533				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.21000	171.78420	1.21000	171.65445				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			4.74500	107.46143	4.74500	112.43004				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	99.92696				0.00	40,000,000	20,000.00
Total IBL86 SPOT										0.00	40,000,000	20,000.00
Total For IBL86										0.00	40,000,000	20,000.00
IBL88 On 20/05/2021 Spot Bond			4.55500	99.96258	4.55500	99.92518				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	99.18478	100.00000	98.38275				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	101.27091				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.29022				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.70437				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG06 On 24/11/2024 Spot Bond			8.09000	108.98196	8.09000	108.91036				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.85500	108.46017	9.85500	108.65990				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.04266				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.66000	114.10302	8.66000	114.02333				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.26959				0.00	120,000,000	80,000,000
Total IDCG13 SPOT										0.00	120,000,000	80,000,000
Total For IDCG13										0.00	120,000,000	80,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.02511				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.84788				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.46128				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.05915				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.86593				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.38708				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.78911				0.00	0	
Total IDCG21 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 IDCG21										0.00	0	
IDCG2 On 18/12/2024 Spot Bond					0.00000	99.25516				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	100.33554				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.88734				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.54000	107.40608	7.54000	107.34058				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	100.80402				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	100.82997				0.00	11,800,000	5,900,00
Total INLV01 SPOT										0.00	11,800,000	5,900,00
Total For INLV01										0.00	11,800,000	5,900,00
INLV05 On 22/03/2023 Spot Bond					0.00000	104.04705				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	100.51953				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.13661				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.46672				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.89752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.78233				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.79648				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.55576				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.22384				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.13523				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.43316				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.05915				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.06001				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.73938				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.13944				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.65970				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF33 On 12/12/2024 Spot Bond					0.00000	100.94325				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC34 On 10/08/2021 Spot Bond					0.00000	100.96344				0.00	0	
Total IPFC34 SPOT										0.00	0	
Total For IPFC34										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.35066				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	100.80297	2.75000	100.78016				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.10000	179.74810	5.10000	179.55615				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	103.60051				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV036 On 22/07/2021 Spot Bond					0.00000	100.93006				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	101.14283				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.31000	3.31000	3.31000	169.14677				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	102.07092				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			7.68500	103.05574	7.68500	102.99249				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.15294				0.00	0	
Total IV042 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 IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.69000	7.69000	7.69000	102.16676				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.30252				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.80500	171.07510	1.80500	170.93750				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.60878				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.99394				0.00	60,000,000	30,000,000
Total IV050 SPOT										0.00	60,000,000	30,000,000
Total For IV050										0.00	60,000,000	30,000,000
IV19A On 31/03/2028 Spot Bond			5.00000	180.84907	5.00000	180.65737				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.68732				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.85500	102.60012	10.85500	102.51047				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.17000	107.28690	6.17000	107.23319				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.76490				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.78366				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.77115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	99.93313				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.82000	99.96812	5.82000	99.92033				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.98294				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.94946				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	100.32798				0.00	0	30,000,00
Total IVC135 SPOT										0.00	0	30,000,00
Total For IVC135										0.00	0	30,000,00
IVC136 On 22/08/2021 Spot Bond					0.00000	100.05253				0.00	0	50,000,00
Total IVC136 SPOT										0.00	0	50,000,00
Total For IVC136										0.00	0	50,000,00
IVC137 On 29/08/2021 Spot Bond					0.00000	101.22260				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.86202				0.00	0	40,000,00
Total IVC140 SPOT										0.00	0	40,000,00
Total For IVC140										0.00	0	40,000,00
IVC144 On 03/12/2021 Spot Bond					0.00000	101.07210				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.53224				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.60436				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2021 Spot Bond					0.00000	100.75395				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.29715				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.26041				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.22760				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	101.25759				0.00	0	55,000,00
Total IVC159 SPOT										0.00	0	55,000,00
Total For IVC159										0.00	0	55,000,00
IVC163 On 17/03/2022 Spot Bond					0.00000	100.91340				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.79894				0.00	0	66,000,00
Total IVC165 SPOT										0.00	0	66,000,00
Total For IVC165										0.00	0	66,000,00
IVC173 On 17/07/2021 Spot Bond					0.00000	100.43191				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.06187				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.65854				0.00	0	50,000,00
Total IVC177 SPOT										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 For IVC177										0.00	0	50,000,00
IVC178 On 09/07/2023 Spot Bond					0.00000	100.57733				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.01068				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.02756				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.96628				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond					0.00000	100.83400				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.97798	7.40000	102.91633				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	101.09000				0.00	0	100,000,00
Total IVC187 SPOT										0.00	0	100,000,00
Total For IVC187										0.00	0	100,000,00
IVC188 On 02/12/2021 Spot Bond					0.00000	101.23629				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.95598				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.90124				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVZ041 On 13/05/2021 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	
Total IVZ041 SPOT										0.00	0	
Total For IVZ041										0.00	0	
IVZ042 On 20/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.90270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ042 SPOT										0.00	0	
Total For IVZ042										0.00	0	
IVZ043 On 27/05/2021 Spot Bond			3.95000	3.95000	3.95000	99.82715				0.00	0	
Total IVZ043 SPOT										0.00	0	
Total For IVZ043										0.00	0	
IVZ044 On 03/06/2021 Spot Bond			3.95000	3.95000	3.95000	99.75171				0.00	0	
Total IVZ044 SPOT										0.00	0	
Total For IVZ044										0.00	0	
IVZ045 On 08/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.69028				0.00	0	
Total IVZ045 SPOT										0.00	0	
Total For IVZ045										0.00	0	
IVZ046 On 10/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.66823				0.00	0	
Total IVZ046 SPOT										0.00	0	
Total For IVZ046										0.00	0	
IVZ047 On 17/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.59113				0.00	0	
Total IVZ047 SPOT										0.00	0	
Total For IVZ047										0.00	0	
IVZ048 On 24/06/2021 Spot Bond			4.05000	4.05000	4.05000	99.51415				0.00	0	
Total IVZ048 SPOT										0.00	0	
Total For IVZ048										0.00	0	
IVZ049 On 01/07/2021 Spot Bond			4.05000	4.05000	4.05000	99.43729				0.00	0	
Total IVZ049 SPOT										0.00	0	
Total For IVZ049										0.00	0	
IVZ050 On 08/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.34487				0.00	0	
Total IVZ050 SPOT										0.00	0	
Total For IVZ050										0.00	0	
IVZ051 On 22/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.18802				0.00	0	
Total IVZ051 SPOT										0.00	0	
Total For IVZ051										0.00	0	
IVZ052 On 29/07/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978				0.00	0	
Total IVZ052 SPOT										0.00	0	
Total For IVZ052										0.00	0	
IVZ053 On 05/08/2021 Spot Bond			4.15000	4.15000	4.15000	99.03166				0.00	0	
Total IVZ053 SPOT										0.00	0	
Total For IVZ053										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ054 On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ054 SPOT										0.00	0	
Total For IVZ054										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.00186				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	100.90290				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			5.65500	102.54035	5.65500	102.49387				0.00	0	25,000,00
Total KAP007 SPOT										0.00	0	25,000,00
Total For KAP007										0.00	0	25,000,00
KAP012 On 01/12/2022 Spot Bond					0.00000	101.22555				0.00	0	1,500,000,00
Total KAP012 SPOT										0.00	0	1,500,000,00
Total For KAP012										0.00	0	1,500,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	99.91650				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.37087				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.11009				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.94265				0.00	5,000,000,000	2,570,000,00
Total KAP016 SPOT										0.00	5,000,000,000	2,570,000,00
Total For KAP016										0.00	5,000,000,000	2,570,000,00
KAP017 On 19/10/2023 Spot Bond					0.00000	100.85409				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.47483				0.00	0	
Total KAP018 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 KAP018										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.68754				0.00	0	2,545,400,00
Total KAP11 SPOT										0.00	0	2,545,400,00
Total For KAP11										0.00	0	2,545,400,00
KW01 On 31/10/2027 Spot Bond			8.63000	124.33094	8.63000	124.24534				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	98.21629				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	96.04987				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.63500	108.06795	6.63500	108.00983				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	96.12935				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			8.65500	105.74978	8.65500	105.67636				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	95.90312				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.01000	93.34560	12.01000	93.25640				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.70500	104.30346	9.70500	104.22202				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	98.13245				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	93.45958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.06180				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	100.61608				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	95.41245				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	94.97875				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	86.01300				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.78734				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.16500	106.45439	6.16500	106.40142				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.67166				0.00	0	205,183,00
Total LGL07 SPOT										0.00	0	205,183,00
Total For LGL07										0.00	0	205,183,00
LGL08 On 28/02/2023 Spot Bond					0.00000	102.09765				0.00	20,000,000	10,000,00
Total LGL08 SPOT										0.00	20,000,000	10,000,00
Total For LGL08										0.00	20,000,000	10,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.82375				0.00	60,000,000	1,380,000,00
Total LGL09 SPOT										0.00	60,000,000	1,380,000,00
Total For LGL09										0.00	60,000,000	1,380,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.87898				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	101.11846				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.02414				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL30 On 19/05/2021 Spot Bond					0.00000	102.05215				0.00	0	
Total LHL30 SPOT										0.00	0	
Total For LHL30										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	100.29681				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	101.61679				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	101.65951				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.48617				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.91789				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.91544				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF05 On 21/05/2021 Spot Bond					0.00000	99.92606				0.00	0	50,000,00
Total MBF059 SPOT										0.00	0	50,000,00
Total For MBF059										0.00	0	50,000,00
MBF06 On 17/08/2021 Spot Bond					0.00000	100.12618				0.00	0	200,000,00
Total MBF061 SPOT										0.00	0	200,000,00
Total For MBF061										0.00	0	200,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	101.11381				0.00	0	
Total MBF063 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 MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.03836				0.00	80,000,000	40,000,00
Total MBF065 SPOT										0.00	80,000,000	40,000,00
Total For MBF065										0.00	80,000,000	40,000,00
MBF06: On 16/09/2021 Spot Bond					0.00000	100.83715				0.00	0	50,000,00
Total MBF066 SPOT										0.00	0	50,000,00
Total For MBF066										0.00	0	50,000,00
MBF06: On 17/11/2021 Spot Bond					0.00000	99.96767				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.96480				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.96145				0.00	0	40,000,00
Total MBP038 SPOT										0.00	0	40,000,00
Total For MBP038										0.00	0	40,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	99.87215				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.22014				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.77420				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.06547				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.38534				0.00	0	40,000,00
Total MBP046 SPOT										0.00	0	40,000,00
Total For MBP046										0.00	0	40,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	101.01776				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.60857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.62111				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.29780				0.00	0	150,000,00
Total MBP050 SPOT										0.00	0	150,000,00
Total For MBP050										0.00	0	150,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.93250				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.64224				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.57000	7.57000	7.57000	116.15316				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.45500	109.20002	5.45500	109.15133				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.87848				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.40946				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.74111				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.19000	108.86101	8.19000	108.78902				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.35226				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			8.44000	98.84920	8.44000	98.79140				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.49075				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.51769				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.13204				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.98637				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.51976				0.00	2,000,000,000	500,000,000
Total MTN12 SPOT										0.00	2,000,000,000	500,000,000
Total For MTN12										0.00	2,000,000,000	500,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	99.22440				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.05702				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.05912				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.81471				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.01353				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.25865				0.00	0	
Total MTN18 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 MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.98931				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.81488				0.00	0	150,000,00
Total MTN20 SPOT										0.00	0	150,000,00
Total For MTN20										0.00	0	150,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.08541				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.25731				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.14000	102.94698	8.14000	102.87893				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.27752				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.85603				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.85602				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	99.84524				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	99.84517				0.00	0	40,000,00
Total MWAR06 SPOT										0.00	0	40,000,00
Total For MWAR06										0.00	0	40,000,00
N6C26 On 21/03/2026 Spot Bond					0.00000	101.54288				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.34702				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.83906				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.07967				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.81692				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.72990				0.00	0	30,000,00
Total N7B25 SPOT										0.00	0	30,000,00
Total For N7B25										0.00	0	30,000,00
N7C25 On 20/03/2022 Spot Bond					0.00000	100.93805				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.11482				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.27726				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.63500	103.69378	5.63500	103.64603				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.25500	110.64030	6.25500	110.58385				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.07000	108.89542	9.07000	108.81540				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG01 On 29/04/2022 Spot Bond					0.00000	100.30254				0.00	16,000,000	36,000,00
Total NBG01G SPOT										0.00	16,000,000	36,000,00
Total For NBG01G										0.00	16,000,000	36,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.33241				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.20086				0.00	9,000,000	9,000,00
Total NBG03G SPOT										0.00	9,000,000	9,000,00
Total For NBG03G										0.00	9,000,000	9,000,00
NBG04 On 25/10/2022 Spot Bond					0.00000	100.45191				0.00	0	35,000,00
Total NBG04G SPOT										0.00	0	35,000,00
Total For NBG04G										0.00	0	35,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.24940				0.00	26,000,000	26,000,00
Total NBG05G SPOT										0.00	26,000,000	26,000,00
Total For NBG05G										0.00	26,000,000	26,000,00
NBK13 On 19/03/2024 Spot Bond			5.82000	111.64444	5.82000	111.59224				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.70500	104.12155	4.70500	104.08151				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.12000	104.91651	5.12000	104.87256				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.44000	112.26515	6.44000	112.20619				0.00	0	260,600,00
Total NBK16A SPOT										0.00	0	260,600,00
Total For NBK16A										0.00	0	260,600,00
NBK17 On 22/04/2026 Spot Bond			7.64000	110.01458	7.64000	109.94699				0.00	0	1,220,000,00
Total NBK17A SPOT										0.00	0	1,220,000,00
Total For NBK17A										0.00	0	1,220,000,00
NBK19 On 01/06/2022 Spot Bond			5.65000	108.39791	5.65000	108.34814				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			6.98000	118.90549	6.98000	118.83827				0.00	0	
Total NBK20A 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 NBK20A										0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	100.73520				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21I On 21/07/2027 Spot Bond			7.99000	116.06264	7.99000	115.98731				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22I On 19/11/2022 Spot Bond			4.74500	107.59508	4.74500	107.55327				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23I On 19/11/2025 Spot Bond			6.67500	115.32647	6.67500	115.26373				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24I On 19/11/2027 Spot Bond			7.71500	116.17139	7.71500	116.09854				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.01261				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25I On 17/02/2023 Spot Bond			5.23000	5.23000	5.23000	111.54529				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.98316				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	28.76374	100.00000	28.57422				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.19804				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.90000	113.38005	7.90000	113.30846				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.15000	112.90235	5.15000	112.85479				0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK28A SPOT										0.00	0	300,000,00
Total For NBK28A										0.00	0	300,000,00
NBK29 On 31/07/2026 Spot Bond			7.06000	117.82699	7.06000	117.75925				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.60500	112.35794	5.60500	112.30647				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.28000	109.67929	5.28000	109.63269				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.43245				0.00	0	100,000,00
Total NBK31B SPOT										0.00	0	100,000,00
Total For NBK31B										0.00	0	100,000,00
NBK35 On 10/05/2023 Spot Bond					0.00000	101.86817				0.00	0	38,000,00
Total NBK35B SPOT										0.00	0	38,000,00
Total For NBK35B										0.00	0	38,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	104.11047				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38 On 02/08/2021 Spot Bond					0.00000	100.40137				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.86500	9.86500	9.86500	72.23162				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.31378				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.88399				0.00	100,000,000	130,000,00
Total NBK42B SPOT										0.00	100,000,000	130,000,00
Total For NBK42B										0.00	100,000,000	130,000,00
NBK43 On 20/02/2024 Spot Bond					0.00000	103.05542				0.00	180,000,000	111,000,00
Total NBK43B SPOT										0.00	180,000,000	111,000,00
Total For NBK43B										0.00	180,000,000	111,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	100.84057				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.95493				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.35193				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.11294				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.77495				0.00	0	40,000,00
Total NBK49B SPOT										0.00	0	40,000,00
Total For NBK49B										0.00	0	40,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.07337				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.41900				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.62445				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.66428				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.18318				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.29017				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.15332				0.00	0	
Total NBKB56 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 NBKB56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.24472			0.00	0	
Total NBKB57 SPOT									0.00	0	
Total For NBKB57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.53865			0.00	0	
Total NBKB58 SPOT									0.00	0	
Total For NBKB58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.22124			0.00	0	80,000,00
Total NBKB59 SPOT									0.00	0	80,000,00
Total For NBKB59									0.00	0	80,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.50041			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.09549			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.38833			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.41971			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82487			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			9.03500	105.64966	9.03500	105.57358			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.81778			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.07000	105.11732	9.07000	105.04133				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82487				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.83608				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.85024				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.47240				0.00	210,000,000	105,000,00
Total NEDT1A SPOT										0.00	210,000,000	105,000,00
Total For NEDT1A										0.00	210,000,000	105,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.05795				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.96937				0.00	0	108,900,00
Total NGL01 SPOT										0.00	0	108,900,00
Total For NGL01										0.00	0	108,900,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.36522				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	103.20519				0.00	100,000,000	70,000,00
Total NGL02 SPOT										0.00	100,000,000	70,000,00
Total For NGL02										0.00	100,000,000	70,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.71318				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.32848				0.00	140,000,000	3,605,000,00
Total NGL04 SPOT										0.00	140,000,000	3,605,000,00
Total For NGL04										0.00	140,000,000	3,605,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.50129				0.00	0	
Total NGL05 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.35939				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.32327				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.22381				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	104.54577				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.19012				0.00	600,000,000	2,500,000,000
Total NGLT1B SPOT										0.00	600,000,000	2,500,000,000
Total For NGLT1B										0.00	600,000,000	2,500,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.11149				0.00	160,000,000	80,000,000
Total NGT103 SPOT										0.00	160,000,000	80,000,000
Total For NGT103										0.00	160,000,000	80,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	103.71449				0.00	141,000,000	57,000,000
Total NGT104 SPOT										0.00	141,000,000	57,000,000
Total For NGT104										0.00	141,000,000	57,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	102.42938				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.38408				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	101.57017				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.99662				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.81541	13.50000	99.92608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.20318				0.00	0	60,000,00
Total NHM007 SPOT										0.00	0	60,000,00
Total For NHM007										0.00	0	60,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	100.37214				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.49494				0.00	0	50,000,00
Total NHM011 SPOT										0.00	0	50,000,00
Total For NHM011										0.00	0	50,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	102.00502				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.15868				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.15459				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.03441				0.00	0	110,000,00
Total NHM016 SPOT										0.00	0	110,000,00
Total For NHM016										0.00	0	110,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.50222				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.61141				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.58464				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	210.56949				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	195.57649				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.91500	2.91500	2.91500	148.04948				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.48000	3.48000	3.48000	108.52780				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.01000	5.01000	5.01000	105.88626				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	147.50266				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	197.76789	3.45000	197.58255				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	145.49211				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.35500	3.35500	3.35500	199.92499				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.50000	198.32205	3.50000	198.13569				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.12500	104.44335	5.12500	104.33114				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.36191				0.00	0	
Total NN014 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 NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.93622				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.92561				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	132.74840				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.74809				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.81520				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21960				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.85569				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.72342				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.46215				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.92863				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.44238				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.85327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.69043				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	141.81652				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.01710				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	141.60975				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.05091				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.96395				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.18485				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.48339				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.39196				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	97.71773				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.71737				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	101.01553				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.28501				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.79452				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	109.10000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	107.44000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	110.91000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	109.63000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	108.84533				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	111.96819				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	99.95030				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 09/06/2021 Spot Bond					0.00000	100.81620				0.00	0	
Total NNF022 SPOT										0.00	0	
Total For NNF022										0.00	0	
NNF02: On 14/07/2021 Spot Bond					0.00000	100.38945				0.00	0	
Total NNF023 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 NNF023										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.76573				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/05/2021 Spot Bond					0.00000	101.09107				0.00	0	
Total NNF026 SPOT										0.00	0	
Total For NNF026										0.00	0	
NNF02 On 09/06/2021 Spot Bond					0.00000	100.82159				0.00	0	
Total NNF027 SPOT										0.00	0	
Total For NNF027										0.00	0	
NNF02 On 09/07/2021 Spot Bond					0.00000	101.18264				0.00	0	
Total NNF028 SPOT										0.00	0	
Total For NNF028										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	97.25203				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	111.96819				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 20/07/2021 Spot Bond					0.00000	100.31447				0.00	0	
Total NNF030 SPOT										0.00	0	
Total For NNF030										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	97.23520				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 06/08/2021 Spot Bond					0.00000	100.10522				0.00	0	
Total NNF032 SPOT										0.00	0	
Total For NNF032										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	128.99648				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	108.21429				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	132.44556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.70594				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.22247				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.22476				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.14707				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.92822				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	112.03157				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.31343				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.25793				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.02784				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	114.21119				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.06104				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			6.32500	108.66579	6.32500	108.61064				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.68000	199.69931	2.68000	199.52463				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			9.34000	121.14392	9.34000	121.05281			18,680,000,000.00		2,000,000	2,000,000
Total NRA028 SPOT									18,680,000,000.00		2,000,000	2,000,000
Total For NRA028									18,680,000,000.00		2,000,000	2,000,000
NRA02' On 30/11/2028 Spot Bond			100.00000	18.00498	100.00000	17.88504				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	101.13310				0.00	800,000,000	200,000,000
Total NTC21 SPOT										0.00	800,000,000	200,000,000
Total For NTC21										0.00	800,000,000	200,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	99.98327				0.00	80,000,000	40,000,000
Total NTC23 SPOT										0.00	80,000,000	40,000,000
Total For NTC23										0.00	80,000,000	40,000,000
NTC25 On 07/09/2021 Spot Bond					0.00000	101.12587				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.65416				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.87630				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.88827				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.89078				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.98838				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.34310				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.84011				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.50409				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.49500	105.54652	5.49500	105.49989				0.00	0	40,000,00
Total OML06 SPOT										0.00	0	40,000,00
Total For OML06										0.00	0	40,000,00
OML07 On 19/03/2025 Spot Bond			7.25000	113.96164	7.25000	113.89549				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			5.68500	108.45014	5.68500	108.40059				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.57500	115.65697	7.57500	115.58688				0.00	0	850,000,00
Total OML10 SPOT										0.00	0	850,000,00
Total For OML10										0.00	0	850,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.92076				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.30960				0.00	0	50,000,00
Total OML12 SPOT										0.00	0	50,000,00
Total For OML12										0.00	0	50,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.18369				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.27294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.13093				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.13540				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.16575				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	100.53016				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	101.12364				0.00	0	20,000,00
Total PMM55 SPOT										0.00	0	20,000,00
Total For PMM55										0.00	0	20,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	101.21146				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.36657				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.38873				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.41088				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.37000	118.36944	7.29000	118.69311			810,062,526,766,000.00	3,366,358,551,800	3,419,583,190,90	
Total R186 SPOT									10,062,526,766,000.00	366,358,551,800	419,583,190,90	
Total For R186									10,062,526,766,000.00	366,358,551,800	419,583,190,90	
R197 On 07/12/2023 Spot Bond			1.45000	322.91797	1.48000	322.43880			117,561,885,625,000.00	81,077,162,500	144,156,868,60	
Total R197 SPOT									17,561,885,625,000.00	81,077,162,500	144,156,868,60	
Total For R197									17,561,885,625,000.00	81,077,162,500	144,156,868,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R202 On 07/12/2033 Spot Bond			4.07000	231.92240	4.05000	232.15060			98,763,841,000,000.00	24,266,300,000	242,897,516,400
Total R202 SPOT									18,763,841,000,000.00	24,266,300,000	242,897,516,400
Total For R202									18,763,841,000,000.00	24,266,300,000	242,897,516,400
R2023 On 28/02/2023 Spot Bond			4.72500	106.76043	4.65500	106.84326			172,926,934,235,000.00	248,238,504,600	544,730,239,900
Total R2023 SPOT									172,926,934,235,000.00	248,238,504,600	544,730,239,900
Total For R2023									172,926,934,235,000.00	248,238,504,600	544,730,239,900
R2030 On 31/01/2030 Spot Bond			8.94000	96.71655	8.94000	96.64647			797,376,982,198,000.00	1,990,758,051,700	1,197,877,302,100
Total R2030 SPOT									797,376,982,198,000.00	1,990,758,051,700	1,197,877,302,100
Total For R2030									797,376,982,198,000.00	1,990,758,051,700	1,197,877,302,100
R2032 On 31/03/2032 Spot Bond			9.75000	91.12143	9.75000	91.05035			734,936,251,325,000.00	1,101,019,102,700	849,618,039,700
Total R2032 SPOT									734,936,251,325,000.00	1,101,019,102,700	849,618,039,700
Total For R2032									734,936,251,325,000.00	1,101,019,102,700	849,618,039,700
R2035 On 28/02/2035 Spot Bond			10.39500	90.84701	10.39500	90.77199			175,770,537,317,000.00	978,910,104,600	1,294,949,566,000
Total R2035 SPOT									175,770,537,317,000.00	978,910,104,600	1,294,949,566,000
Total For R2035									175,770,537,317,000.00	978,910,104,600	1,294,949,566,000
R2037 On 31/01/2037 Spot Bond			10.59000	86.62904	10.59000	86.55500			823,249,558,782,000.00	361,024,509,800	1,298,385,525,700
Total R2037 SPOT									823,249,558,782,000.00	361,024,509,800	1,298,385,525,700
Total For R2037									823,249,558,782,000.00	361,024,509,800	1,298,385,525,700
R2040 On 31/01/2040 Spot Bond			10.72500	88.80116	10.72500	88.72431			988,765,649,150,000.00	744,873,254,000	1,080,034,938,800
Total R2040 SPOT									988,765,649,150,000.00	744,873,254,000	1,080,034,938,800
Total For R2040									988,765,649,150,000.00	744,873,254,000	1,080,034,938,800
R2044 On 31/01/2044 Spot Bond			10.77000	85.51088	10.77000	85.43658			141,244,475,349,000.00	291,666,153,700	1,403,119,772,000
Total R2044 SPOT									141,244,475,349,000.00	291,666,153,700	1,403,119,772,000
Total For R2044									141,244,475,349,000.00	291,666,153,700	1,403,119,772,000
R2048 On 28/02/2048 Spot Bond			10.69000	84.79399	10.69000	84.72204			011,763,541,630,000.00	3,368,733,727,000	3,299,341,996,400
Total R2048 SPOT									11,763,541,630,000.00	3,368,733,727,000	3,299,341,996,400
Total For R2048									11,763,541,630,000.00	3,368,733,727,000	3,299,341,996,400
R209 On 31/03/2036 Spot Bond			10.39500	69.74725	10.33000	70.06477			686,479,428,896,500.00	835,640,156,700	805,809,022,000
Total R209 SPOT									686,479,428,896,500.00	835,640,156,700	805,809,022,000
Total For R209									686,479,428,896,500.00	835,640,156,700	805,809,022,000
R210 On 31/03/2028 Spot Bond			3.01000	204.44067	3.00000	204.38377			18,544,008,000,000.00	6,160,800,000	68,794,378,200
Total R210 SPOT									18,544,008,000,000.00	6,160,800,000	68,794,378,200
Total For R210									18,544,008,000,000.00	6,160,800,000	68,794,378,200
R212 On 31/01/2022 Spot Bond			0.58000	172.54056	0.56000	172.44356			50,502,920,000,000.00	87,074,000,000	229,634,945,000
Total R212 SPOT									50,502,920,000,000.00	87,074,000,000	229,634,945,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R212										50,502,920,000,000.00	87,074,000,000	229,634,945,00
R213 On 28/02/2031 Spot Bond			9.45500	86.01073	9.35500	86.51316				477,385,138,060,500.00	790,839,253,100	675,337,914,10
Total R213 SPOT										7,385,138,060,500.00	790,839,253,100	675,337,914,10
Total For R213										7,385,138,060,500.00	790,839,253,100	675,337,914,10
R214 On 28/02/2041 Spot Bond			10.67000	67.27170	10.67000	67.21472				253,935,720,075,000.00	679,844,022,500	682,209,756,50
Total R214 SPOT										3,935,720,075,000.00	679,844,022,500	682,209,756,50
Total For R214										3,935,720,075,000.00	679,844,022,500	682,209,756,50
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.95632				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.10670				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.61174				0.00	0	31,000,00
Total RDFB11 SPOT										0.00	0	31,000,00
Total For RDFB11										0.00	0	31,000,00
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.98538				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.90353				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.23575				0.00	9,600,000,000	3,200,000,00
Total RDFB15 SPOT										0.00	9,600,000,000	3,200,000,00
Total For RDFB15										0.00	9,600,000,000	3,200,000,00
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.35681				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	97.84290				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	96.64301				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.00217				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.76110				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.79647				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.68607				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	98.83612				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	97.67761				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.23852				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.98193				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/09/2021 Spot Bond					0.00000	100.91330				0.00	0	
Total RED143 SPOT										0.00	0	
Total For RED143										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.10178				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.68344				0.00	0	500,000,00
Total RED161 SPOT										0.00	0	500,000,00
Total For RED161										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
RED40: On 29/01/2024 Spot Bond					0.00000	100.38046				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.66326				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	102.47068				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60: On 09/03/2022 Spot Bond					0.00000	103.54886				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.70239				0.00	60,000,000	30,000,00
Total RED704 SPOT										0.00	60,000,000	30,000,00
Total For RED704										0.00	60,000,000	30,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	100.79322				0.00	6,720,000,000	3,360,000,00
Total RED705 SPOT										0.00	6,720,000,000	3,360,000,00
Total For RED705										0.00	6,720,000,000	3,360,000,00
RES35 On 25/08/2021 Spot Bond					0.00000	101.43322				0.00	0	400,000,00
Total RES35 SPOT										0.00	0	400,000,00
Total For RES35										0.00	0	400,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.46546				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.12523				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.39087				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.35635				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.10481				0.00	0	
Total RES52 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RES52									0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMB10€ SPOT									0.00	0	
Total For RMB10€									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.30500	111.60441	6.30500	111.54732			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.22500	99.52142	11.22500	99.43189			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			4.81500	112.12678	4.81500	112.08258		2,022,300,000,000.00	420,000,000	210,000,000	
Total SBK23 SPOT								2,022,300,000,000.00	420,000,000	210,000,000	
Total For SBK23								2,022,300,000,000.00	420,000,000	210,000,000	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.19896			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	100.94245			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.44500	104.61860	4.44500	104.58057			0.00	0	
Total SBS19 SPOT									0.00	0	
Total For SBS19									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.03500	112.56852	7.03500	112.50475			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.99040			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.77000	113.37645	5.77000	113.32302			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.13000	104.27327	7.13000	108.30404			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.55500	114.88311	7.55500	114.81292				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.09500	113.54153	6.09500	113.48598				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.33000	111.67726	6.33000	111.61960		63,300,000,000,000.00		10,000,000,000	5,000,000,00	
Total SBS38 SPOT								3,300,000,000,000.00		10,000,000,000	5,000,000,00	
Total For SBS38								3,300,000,000,000.00		10,000,000,000	5,000,000,00	
SBS39 On 29/01/2030 Spot Bond			8.49000	110.27246	8.49000	110.19650				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.74500	106.17601	4.74500	101.85644				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.14000	106.97596	5.14000	106.93171				0.00	0	30,000,00
Total SBS41 SPOT										0.00	0	30,000,00
Total For SBS41										0.00	0	30,000,00
SBS42 On 12/11/2025 Spot Bond			6.73500	115.04865	6.73500	114.98654				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.70500	115.81487	7.70500	115.74352				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.16000	111.72851	5.16000	111.68134				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.31361				0.00	0	100,000,00
Total SBS47 SPOT										0.00	0	100,000,00
Total For SBS47										0.00	0	100,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.71772				0.00	0	20,000,00
Total SBS49 SPOT										0.00	0	20,000,00
Total For SBS49										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS50 On 31/01/2022 Spot Bond			4.44500	106.20625	4.44500	106.16756				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.72500	5.72500	5.72500	112.81742				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.85520				0.00	23,000,000	23,000,000
Total SBS52 SPOT										0.00	23,000,000	23,000,000
Total For SBS52										0.00	23,000,000	23,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.23452				0.00	72,000,000	72,000,000
Total SBS53 SPOT										0.00	72,000,000	72,000,000
Total For SBS53										0.00	72,000,000	72,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.71368				0.00	28,000,000	14,028,000,000
Total SBS55 SPOT										0.00	28,000,000	14,028,000,000
Total For SBS55										0.00	28,000,000	14,028,000,000
SBS56 On 12/06/2022 Spot Bond			4.76500	108.15066	4.76500	108.10869				0.00	0	60,000,000
Total SBS56 SPOT										0.00	0	60,000,000
Total For SBS56										0.00	0	60,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.62899				0.00	0	30,000,000
Total SBS57 SPOT										0.00	0	30,000,000
Total For SBS57										0.00	0	30,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.98388				0.00	30,000,000	30,000,000
Total SBS58 SPOT										0.00	30,000,000	30,000,000
Total For SBS58										0.00	30,000,000	30,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	100.94498				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.80015				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.81101				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.85566				0.00	106,000,000	106,000,000
Total SBS64 SPOT										0.00	106,000,000	106,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS64										0.00	106,000,000	106,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.60893				0.00	2,580,000,000	645,000,000
Total SBS65 SPOT										0.00	2,580,000,000	645,000,000
Total For SBS65										0.00	2,580,000,000	645,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	101.00821				0.00	0	30,000,000
Total SBS66 SPOT										0.00	0	30,000,000
Total For SBS66										0.00	0	30,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.69103				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.18185				0.00	7,500,000,000	2,500,000,000
Total SBS68 SPOT										0.00	7,500,000,000	2,500,000,000
Total For SBS68										0.00	7,500,000,000	2,500,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	101.08668				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.90000	319.51255	1.90000	319.25332				25,270,000,000.00	13,300,000	13,300,000
Total SBSI11 SPOT										25,270,000,000.00	13,300,000	13,300,000
Total For SBSI11										25,270,000,000.00	13,300,000	13,300,000
SBSI14 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	211.58901				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.74945				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	105.11567				0.00	100,000,000	406,000,000
Total SBT102 SPOT										0.00	100,000,000	406,000,000
Total For SBT102										0.00	100,000,000	406,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.08939				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.53009				0.00	60,000,000	530,000,000
Total SBT104 SPOT										0.00	60,000,000	530,000,000
Total For SBT104										0.00	60,000,000	530,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.48947				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.31673				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.75500	113.09205	6.75500	113.03014				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.47572				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	99.73824				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.81648				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	101.46396				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.80968				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.58202				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	100.12752				0.00	0	50,000,00
Total SLI4 SPOT										0.00	0	50,000,00
Total For SLI4										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
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.95650				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.95838				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.14155				0.00	0	49,000,00
Total SLRA5 SPOT										0.00	0	49,000,00
Total For SLRA5										0.00	0	49,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.95676				0.00	0	40,000,00
Total SLRA6 SPOT										0.00	0	40,000,00
Total For SLRA6										0.00	0	40,000,00
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.95448				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.95393				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.95802				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.95393				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.94704				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.94908				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.35960				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.95231				0.00	0	
Total SLRC6 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 SLRC6										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.45500	110.49393	6.45500	110.43641				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.44336				0.00	20,000,000	80,000,00
Total SNT04 SPOT										0.00	20,000,000	80,000,00
Total For SNT04										0.00	20,000,000	80,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	101.14757				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.84528				0.00	0	1,000,000,00
Total SOLB01 SPOT										0.00	0	1,000,000,00
Total For SOLB01										0.00	0	1,000,000,00
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.27535				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.69834				0.00	0	30,000,00
Total SPDA12 SPOT										0.00	0	30,000,00
Total For SPDA12										0.00	0	30,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.13008				0.00	0	41,000,00
Total SPDA13 SPOT										0.00	0	41,000,00
Total For SPDA13										0.00	0	41,000,00
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.21677				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.77138				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.90126				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.88690				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.12473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.64381				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.51830				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.16131				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.97399				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.47495				0.00	4,000,000,000	1,000,000,000
Total SSA07 SPOT										0.00	4,000,000,000	1,000,000,000
Total For SSA07										0.00	4,000,000,000	1,000,000,000
SSN011 On 31/01/2025 Spot Bond			3.57500	3.57500	3.57500	144.65112				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.26500	118.88657	7.26500	118.81667				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.84500	89.54693	8.84500	89.48378				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.07243				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	101.25909				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.47388				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 13/10/2023 Spot Bond			6.05500	109.16056	6.05500	109.10720				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.96000	106.68434	4.96000	106.57113				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.67291				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.23145				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.07135				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05 On 08/12/2023 Spot Bond			2.51000	2.51000	2.51000	314.69726				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.27720				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.16724				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	100.49949				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	189.51642				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	147.81484				0.00	0	
Total SSN062 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.16000	5.16000	5.16000	103.86332				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.02500	4.02500	4.02500	104.37268				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	189.98390				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.13697				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.11472				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.06002				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.93235				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.90945				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	100.87477				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.48487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 31/07/2021 Spot Bond					0.00000	100.82600				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN079 On 27/08/2024 Spot Bond					0.00000	101.16495				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.04113				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.14011				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	213.12960				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.59601				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.47938				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	100.19064				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN095 On 28/05/2025 Spot Bond					0.00000	100.96571				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.25890				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.05333				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			9.60500	92.99246	9.60500	92.92018				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	100.95887				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.98326				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 04/06/2021 Spot Bond					0.00000	100.89646				0.00	0	
Total SSN103 SPOT										0.00	0	
Total For SSN103										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.22500	91.81775	4.22500	189.45807				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.10500	87.35641	5.10500	209.45493				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 04/02/2022 Spot Bond					0.00000	100.13675				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.05583				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11(On 17/05/2021 Spot Bond					0.00000	99.96241				0.00	0	
Total SSN110 SPOT										0.00	0	
Total For SSN110										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.87122				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN112(On 14/07/2021 Spot Bond					0.00000	100.39923				0.00	0	
Total SSN112 SPOT										0.00	0	
Total For SSN112										0.00	0	
SSN113(On 10/08/2021 Spot Bond					0.00000	100.09091				0.00	0	
Total SSN113 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 SSN113										0.00	0	
SSN114 On 11/08/2021 Spot Bond			4.72500	4.72500	4.72500	100.55075				0.00	0	
Total SSN114 SPOT										0.00	0	
Total For SSN114										0.00	0	
SSN115 On 11/08/2021 Spot Bond			4.72500	4.72500	4.72500	100.34542				0.00	0	
Total SSN115 SPOT										0.00	0	
Total For SSN115										0.00	0	
SZ25 On 30/09/2025 Spot Bond			7.86000	105.28892	7.86000	105.22241				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	101.20095				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.77500	102.59531	3.77500	107.13521				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.97946				0.00	20,000,000	10,000,000
Total T14A13 SPOT										0.00	20,000,000	10,000,000
Total For T14A13										0.00	20,000,000	10,000,000
T16OM On 21/08/2021 Spot Bond					0.00000	101.02364				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	100.97932				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.68820				0.00	0	80,000,000
Total T17A11 SPOT										0.00	0	80,000,000
Total For T17A11										0.00	0	80,000,000
T17A21 On 21/02/2026 Spot Bond					0.00000	100.72014				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.28311	7.21000	101.21140				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.25501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.37983				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.88216				0.00	270,000,000	90,000,00
Total TFS148 SPOT										0.00	270,000,000	90,000,00
Total For TFS148										0.00	270,000,000	90,000,00
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.19119				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.50860				0.00	200,000,000	100,000,00
Total TFS153 SPOT										0.00	200,000,000	100,000,00
Total For TFS153										0.00	200,000,000	100,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	101.39133				0.00	200,000,000	100,000,00
Total TFS154 SPOT										0.00	200,000,000	100,000,00
Total For TFS154										0.00	200,000,000	100,000,00
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.05206				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.60865				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.59572				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.88336				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.23105				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.22533				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond					0.00000	100.56278				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.54001				0.00	0	500,000,00
Total TFS163 SPOT										0.00	0	500,000,00
Total For TFS163										0.00	0	500,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.92406				0.00	260,000,000	130,000,00
Total TFS164 SPOT										0.00	260,000,000	130,000,00
Total For TFS164										0.00	260,000,000	130,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	100.18232				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.38360				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.23197				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			3.77500	103.06034	3.77500	108.07375				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.55512				0.00	0	73,000,00
Total TH14A7 SPOT										0.00	0	73,000,00
Total For TH14A7										0.00	0	73,000,00
TH14A On 21/11/2021 Spot Bond			3.77500	102.69341	3.77500	107.33321				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.36714				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.40363				0.00	0	
Total TH14B2 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 TH14B2										0.00	0	
TH14B: On 21/11/2021 Spot Bond					0.00000	101.27408				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.73484				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	101.74226				0.00	0	65,000,00
Total TH14C2 SPOT										0.00	0	65,000,00
Total For TH14C2										0.00	0	65,000,00
TH14C: On 21/11/2021 Spot Bond					0.00000	101.40702				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.14225				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.75372				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	102.54160				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.16869				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	104.71571				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.06831				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.12565				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.07688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.22761				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.50031				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.55341				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.33177				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.73523				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.27858				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	103.03877				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.21981				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.75052				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.09239				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.01625				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A' On 21/08/2024 Spot Bond			8.49000	101.97154	8.49000	101.90130				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.37629				0.00	6,000,000,000	16,020,000,000
Total TH16A4 SPOT										0.00	6,000,000,000	16,020,000,000
Total For TH16A4										0.00	6,000,000,000	16,020,000,000
TH16A' On 21/08/2024 Spot Bond					0.00000	101.14559				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.09017				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.13894				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A' On 21/08/2024 Spot Bond			5.76000	101.34231	5.76000	101.29463				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.18770				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.26749				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.27192				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C' On 21/08/2024 Spot Bond					0.00000	101.25641				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C' On 21/08/2024 Spot Bond					0.00000	101.36278				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C' On 21/08/2024 Spot Bond					0.00000	101.33398				0.00	0	
Total TH16C3 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 TH16C3									0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.73278			0.00	0	
Total TH16D1 SPOT									0.00	0	
Total For TH16D1									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.92104			0.00	0	
Total TH16D2 SPOT									0.00	0	
Total For TH16D2									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.81030			0.00	0	
Total TH16D3 SPOT									0.00	0	
Total For TH16D3									0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.78290			0.00	0	
Total TH17B1 SPOT									0.00	0	
Total For TH17B1									0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.83310			0.00	0	
Total TH17C1 SPOT									0.00	0	
Total For TH17C1									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.08965			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.62041			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.83020			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.79500	105.79055	5.79500	105.74129			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.85500	109.80115	6.85500	109.74084		137,100,000,000.00		20,000,000	90,000,000
Total TL25 SPOT								137,100,000,000.00		20,000,000	90,000,000
Total For TL25								137,100,000,000.00		20,000,000	90,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	101.99944			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.63232			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.74000	105.71545	7.74000	105.64966				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.93890				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.80730				0.00	9,000,000,000	3,000,000,000
Total TL30 SPOT										0.00	9,000,000,000	3,000,000,000
Total For TL30										0.00	9,000,000,000	3,000,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	101.17051				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.05852				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.63500	109.66515	6.63500	109.60681			160,544,441,000.00		24,196,600	1,270,100,000
Total TN23 SPOT									160,544,441,000.00		24,196,600	1,270,100,000
Total For TN23									160,544,441,000.00		24,196,600	1,270,100,000
TN23/R On 06/11/2023 Spot Bond			100.00000	23.09970	100.00000	22.94749				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.29000	106.52823	8.29000	106.45655			21,097,769,798,000.00		2,544,966,200	11,656,300,000
Total TN25 SPOT									21,097,769,798,000.00		2,544,966,200	11,656,300,000
Total For TN25									21,097,769,798,000.00		2,544,966,200	11,656,300,000
TN25/R On 19/08/2025 Spot Bond			100.00000	14.40487	100.00000	14.30839				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.06000	99.29849	9.06000	99.22679			45,627,821,604,000.00		5,036,183,400	13,369,582,700
Total TN27 SPOT									45,627,821,604,000.00		5,036,183,400	13,369,582,700
Total For TN27									45,627,821,604,000.00		5,036,183,400	13,369,582,700
TN27/R On 14/11/2027 Spot Bond			100.00000	9.43023	100.00000	9.36809				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			10.55000	100.77451	10.55000	100.68963				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.36942	8.00000	117.29398				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.01000	91.69157	12.01000	91.60395				0.00	0	1,890,000,00
Total TN40 SPOT										0.00	0	1,890,000,00
Total For TN40										0.00	0	1,890,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.09309	10.75000	101.00636				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	98.91826				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.76500	104.67665	5.76500	104.62816				0.00	0	17,543,46
Total TRA3A4 SPOT										0.00	0	17,543,46
Total For TRA3A4										0.00	0	17,543,46
TRA3A On 14/11/2022 Spot Bond					0.00000	99.98989				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.99983				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.04144				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.44781				0.00	0	20,670,35
Total TRA4A2 SPOT										0.00	0	20,670,35
Total For TRA4A2										0.00	0	20,670,35
TRA4A On 13/04/2024 Spot Bond					0.00000	100.47118				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.05500	109.18178	6.05500	109.12840			484,400,000,000.00		80,000,000	40,000,00
Total TRA4A4 SPOT									484,400,000,000.00		80,000,000	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A4										484,400,000,000.00	80,000,000	40,000,000
TRA4A On 13/04/2022 Spot Bond					0.00000	100.44781				0.00	0	45,934,21
Total TRA4A6 SPOT										0.00	0	45,934,21
Total For TRA4A6										0.00	0	45,934,21
TRA4A On 13/04/2024 Spot Bond					0.00000	100.47118				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.78707	8.62000	100.71737				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.72656				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.40118				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	99.12254				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	98.53464				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	98.60906				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TSP25 On 17/05/2021 Spot Bond					0.00000	99.96783				0.00	0	
Total TSP253 SPOT										0.00	0	
Total For TSP253										0.00	0	
TSP25 On 26/05/2021 Spot Bond					0.00000	99.87238				0.00	0	
Total TSP254 SPOT										0.00	0	
Total For TSP254										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	97.74349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	96.43856				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	95.91723				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	95.77977				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,000,000,0€
Total TSP259 SPOT										0.00	0	7,000,000,0€
Total For TSP259										0.00	0	7,000,000,0€
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.22970				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.29673				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.10713				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.32843				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC36 On 18/05/2021 Spot Bond					0.00000	107.89010				0.00	0	
Total TWC365 SPOT										0.00	0	
Total For TWC365										0.00	0	
TWC36 On 28/05/2021 Spot Bond			4.06200	4.06200	4.06200	101.08318				0.00	0	
Total TWC366 SPOT										0.00	0	
Total For TWC366										0.00	0	
TWC36 On 10/06/2021 Spot Bond			4.04200	4.04200	4.04200	101.08318				0.00	0	
Total TWC367 SPOT										0.00	0	
Total For TWC367										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC36 On 17/06/2021 Spot Bond			4.06700	4.06700	4.06700	100.89408				0.00	0	
Total TWC368 SPOT										0.00	0	
Total For TWC368										0.00	0	
TWC36 On 08/07/2021 Spot Bond			4.06700	4.06700	4.06700	100.36016				0.00	0	
Total TWC369 SPOT										0.00	0	
Total For TWC369										0.00	0	
TWC37 On 15/07/2021 Spot Bond			4.07500	4.07500	4.07500	103.29877				0.00	0	
Total TWC370 SPOT										0.00	0	
Total For TWC370										0.00	0	
TWC37 On 21/07/2021 Spot Bond			4.11500	4.11500	4.11500	107.18644				0.00	0	
Total TWC371 SPOT										0.00	0	
Total For TWC371										0.00	0	
TWC37 On 29/07/2021 Spot Bond			4.11500	4.11500	4.11500	101.06964				0.00	0	
Total TWC372 SPOT										0.00	0	
Total For TWC372										0.00	0	
TWC37 On 06/08/2021 Spot Bond			4.08500	4.08500	4.08500	100.85692				0.00	0	
Total TWC373 SPOT										0.00	0	
Total For TWC373										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.44000	109.19123	9.44000	109.10916				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.96003				0.00	0	50,000,00
Total UU1A01 SPOT										0.00	0	50,000,00
Total For UU1A01										0.00	0	50,000,00
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.95480				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.95239				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.94193				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.51653				0.00	0	
Total VKE10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.32957			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	101.20186			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.16256			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.99990			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.99983			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.79756			0.00	0	200,000,00
Total WHL02 SPOT									0.00	0	200,000,00
Total For WHL02									0.00	0	200,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.86680			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.48000	104.35910	4.48000	104.32074			0.00	0	
Total WSP5 SPOT									0.00	0	
Total For WSP5									0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	101.44282	100.00000	100.63984			0.00	0	
Total WSP5/R203 SPOT									0.00	0	
Total For WSP5/R203									0.00	0	
Total for SPOT									1.54e+017	686,267,717,200	771,238,131,21
Total for SPOT :									1.54e+017	686,267,717,200	771,238,131,21
Total Futures									1.54e+017	686,267,718,709	771,239,179,12
Total Options									0.00	0	103,75
Grand Total:									1.54e+017	686,267,718,709	771,239,282,87